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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/06/2021

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			10.98176	80.01690	11.06649	79.55189			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.20544	77.13636	11.29362	76.66635			0.00	0	
ES33	On	03/02/2022	Bond Future			11.44088	78.04285	11.53281	77.56745			0.00	0	
ES33	On	05/05/2022	Bond Future			11.67868	75.20721	11.77450	74.72624			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.49752	78.98427	11.59757	78.35809			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			11.70854	75.60955	11.81281	74.97661			0.00	0	
ES42	On	03/02/2022	Bond Future			11.92332	76.49855	12.03202	75.85828			0.00	0	
ES42	On	05/05/2022	Bond Future			12.14780	73.16346	12.26131	72.51558			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	05/08/2021	Bond Future			153.68979	153.68979	153.50296	153.50296			43,955,279.94	286	5,2
I2025	On	04/11/2021	Bond Future			155.40841	155.40841	155.21998	155.21998			0.00	0	
I2025	On	03/02/2022	Bond Future			155.67519	155.67519	155.48484	155.48484			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/05/2022	Bond Future			157.55262	157.55262	157.36021	157.36021			0.00	0	
Total I2025 Future												43,955,279.94	286	5,2'
Total For I2025												43,955,279.94	286	5,2'
I2029	On	05/08/2021	Bond Future			114.08907	114.08907	114.47553	114.47553			0.00	0	3,0'
I2029	On	04/11/2021	Bond Future			114.21401	114.21401	114.60515	114.60515			0.00	0	
I2029	On	03/02/2022	Bond Future			115.55541	115.55541	115.95127	115.95127			0.00	0	
I2029	On	05/05/2022	Bond Future			115.77357	115.77357	116.17438	116.17438			0.00	0	
Total I2029 Future												0.00	0	3,0'
Total For I2029												0.00	0	3,0'
I2033	On	05/08/2021	Bond Future			108.62169	108.62169	108.48862	108.48862			61,914,363.30	570	9,0'
I2033	On	04/11/2021	Bond Future			108.61070	108.61070	108.47634	108.47634			0.00	0	
I2033	On	03/02/2022	Bond Future			109.88620	109.88620	109.75056	109.75056			0.00	0	
I2033	On	05/05/2022	Bond Future			109.95556	109.95556	109.81837	109.81837			0.00	0	
Total I2033 Future												61,914,363.30	570	9,0'
Total For I2033												61,914,363.30	570	9,0'
I2038	On	05/08/2021	Bond Future			120.88103	120.88103	121.33920	121.33920			0.00	0	7,7'
I2038	On	04/11/2021	Bond Future			122.23273	122.23273	122.69649	122.69649			0.00	0	
I2038	On	03/02/2022	Bond Future			121.91516	121.91516	122.38462	122.38462			0.00	0	
I2038	On	05/05/2022	Bond Future			123.38583	123.38583	123.86103	123.86103			0.00	0	
Total I2038 Future												0.00	0	7,7'
Total For I2038												0.00	0	7,7'
I2046	On	05/08/2021	Bond Future			111.47047	111.47047	111.82859	111.82859			0.00	0	18,0'
I2046	On	04/11/2021	Bond Future			110.90865	110.90865	111.27103	111.27103			0.00	0	
I2046	On	03/02/2022	Bond Future			112.21123	112.21123	112.57834	112.57834			0.00	0	
I2046	On	05/05/2022	Bond Future			111.71792	111.71792	112.08933	112.08933			0.00	0	
Total I2046 Future												0.00	0	18,0'
Total For I2046												0.00	0	18,0'
I2050	On	05/08/2021	Bond Future			113.68183	113.68183	114.31081	114.31081			17,052,274.50	150	11,0'
I2050	On	04/11/2021	Bond Future			114.95306	114.95306	115.58941	115.58941			0.00	0	
I2050	On	03/02/2022	Bond Future			114.35428	114.35428	114.99836	114.99836			0.00	0	
I2050	On	05/05/2022	Bond Future			115.73346	115.73346	116.38566	116.38566			0.00	0	
Total I2050 Future												17,052,274.50	150	11,0'
Total For I2050												17,052,274.50	150	11,0'
R186	On	05/08/2021	Bond Future			7.37145	115.09415	7.38915	115.01049		7.58	176,439,331.95	1,533	91,3'
R186	On	04/11/2021	Bond Future			7.55038	116.35324	7.56913	116.26899		6.84	0.00	0	
R186	On	03/02/2022	Bond Future			7.73978	112.41003	7.75972	112.32508		6.53	0.00	0	
R186	On	05/05/2022	Bond Future			7.94326	113.74050	7.96455	113.65474		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												176,439,331.95	1,533	91,35
R186	On	05/08/2021	Bond Future	8.62	Call			5,743.96000	5.74396	5,811,010	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			111.06000	0.11106	94,450	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,785.22000	5.78522	5,852,610	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			108.02000	0.10802	91,750	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,702.73000	5.70273	5,769,440	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			114.17000	0.11417	97,220	8.14	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,117.18000	1.11718	1,072,130	6.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			478.46000	0.47846	452,040	7.35	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,456.70000	3.45670	3,496,210	6.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,103.88000	1.10388	1,059,140	6.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,487.25000	3.48725	3,527,070	6.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,090.70000	1.09070	1,046,270	6.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,426.26000	3.42626	3,465,460	6.96	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,527.86000	2.52786	2,557,020	6.85	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,630.25000	1.63025	1,575,160	6.85	0.00	0	15,11
R186	On	04/11/2021	Bond Future	8.77	Call			5,713.13000	5.71313	5,770,960	7.35	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,471.55000	1.47155	1,489,730	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,538.05000	3.53805	3,471,280	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,488.06000	1.48806	1,506,450	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,511.00000	3.51100	3,444,440	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,504.70000	1.50470	1,523,290	6.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,484.09000	3.48409	3,417,730	6.40	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,014.44000	2.01444	1,968,310	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,385.05000	3.38505	3,424,280	6.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,044.69000	2.04469	1,998,160	6.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,409.73000	3.40973	3,449,160	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,029.73000	2.02973	1,983,400	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,434.06000	3.43406	3,473,690	6.17	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												176,439,331.95	1,533	121,74
R197	On	05/08/2021	Bond Future			321.21400	321.21400	321.09324	321.09324			0.00	0	1,87
R197	On	04/11/2021	Bond Future			324.80546	324.80546	324.68433	324.68433			0.00	0	
R197	On	03/02/2022	Bond Future			320.51578	320.51578	320.39381	320.39381			0.00	0	
R197	On	05/05/2022	Bond Future			324.38195	324.38195	324.25900	324.25900			0.00	0	
Total R197 Future												0.00	0	1,81
Total For R197												0.00	0	1,81
R202	On	05/08/2021	Bond Future			237.98829	237.98829	238.34386	238.34386			0.00	0	9,43
R202	On	04/11/2021	Bond Future			240.64911	240.64911	241.00945	241.00945			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			239.17075	239.17075	239.53568	239.53568			0.00	0	
R202	On	05/05/2022	Bond Future			242.05510	242.05510	242.42489	242.42489			0.00	0	
Total R202 Future												0.00	0	9,43
Total For R202												0.00	0	9,43
R2023	On	05/08/2021	Bond Future			5.06798	107.40988	5.05256	107.43328		1.19	0.00	0	15,43
R2023	On	04/11/2021	Bond Future			5.19292	104.67732	5.17417	104.70128		1.31	0.00	0	
R2023	On	03/02/2022	Bond Future			5.34106	105.88197	5.31737	105.90643		1.13	0.00	0	
R2023	On	05/05/2022	Bond Future			5.51391	103.22450	5.48247	103.24941		0.96	0.00	0	
Total R2023 Future												0.00	0	15,43
R2023	On	05/08/2021	Bond Future	5.30	Call			469.32000	0.46932	447,380	1.34	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			94.74000	0.09474	96,200	1.34	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			481.34000	0.48134	459,280	1.35	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			91.66000	0.09166	93,000	1.35	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			457.39000	0.45739	435,590	1.33	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			97.92000	0.09792	99,520	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			183.62000	0.18362	172,740	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			534.91000	0.53491	547,990	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			188.69000	0.18869	177,640	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			527.14000	0.52714	540,050	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			193.85000	0.19385	182,630	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			519.46000	0.51946	532,200	1.22	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			514.42000	0.51442	526,980	1.10	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			259.40000	0.25940	247,730	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			525.69000	0.52569	538,480	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			264.10000	0.26410	252,320	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			520.03000	0.52003	532,710	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			268.86000	0.26886	256,960	1.10	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			817.67000	0.81767	797,850	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			165.26000	0.16526	170,350	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			805.53000	0.80553	785,820	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			168.81000	0.16881	174,010	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			811.59000	0.81159	791,830	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			167.02000	0.16702	172,170	1.05	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,43
R2030	On	05/08/2021	Bond Future			8.85423	95.21810	8.89760	94.97209		13.15	147,588,055.00	1,550	100,98
R2030	On	04/11/2021	Bond Future			9.03424	96.26022	9.07948	96.01177		12.00	0.00	0	
R2030	On	03/02/2022	Bond Future			9.22442	93.36389	9.27173	93.11280		11.35	0.00	0	
R2030	On	05/05/2022	Bond Future			9.42459	94.46931	9.47412	94.21540		10.45	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Future												147,588,055.00	1,550	100,96
R2030	On	05/08/2021	Bond Future	10.42	Call			8,283.14000	8.28314	8,500,730	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			144.14000	0.14414	115,720	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			0.00000	0.00000	1,282,840	13.25	9,621,300.00	7,500	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			3,377.93000	3.37793	3,170,970	12.87	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			1,091.60000	1.09160	1,130,650	12.87	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			4,158.10000	4.15810	4,303,770	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			262.63000	0.26263	217,700	14.18	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			5,220.66000	5.22066	5,390,350	13.86	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			547.61000	0.54761	471,290	13.86	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			2,241.20000	2.24120	2,065,770	13.06	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			147.52000	0.14752	118,580	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			0.00000	0.00000	2,944,440	13.25	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			189.41000	0.18941	154,310	14.18	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			2,394.45000	2.39445	2,213,720	13.04	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,725.47000	1.72547	1,790,750	13.04	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,298.26000	7.29826	7,054,550	12.63	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			824.22000	0.82422	723,880	13.56	3,619,400.00	5,000	
R2030	On	05/08/2021	Bond Future	10.15	Call			7,026.07000	7.02607	7,227,150	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			2,197.41000	2.19741	2,281,180	13.12	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			893.42000	0.89342	787,790	13.51	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,956.39000	3.95639	4,096,770	13.51	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			16,097.96000	16.09796	16,343,570	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,857.39000	1.85739	1,927,970	13.06	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			7,720.52000	7.72052	7,931,430	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			8,330.24000	8.33024	8,548,340	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			140.83000	0.14083	112,920	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,236.07000	8.23607	8,453,140	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			1.02000	0.00102	0,620	14.18	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			193.81000	0.19381	196,110	12.63	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,901.27000	1.90127	1,739,030	13.12	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,758.99000	5.75899	5,557,000	11.50	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,183.61000	1.18361	1,230,070	11.50	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,874.64000	3.87464	3,704,470	11.74	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,158.10000	2.15810	2,236,380	11.74	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,053.66000	12.05366	12,281,540	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,491.04000	8.49104	8,687,650	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			609.12000	0.60912	557,280	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,532.08000	8.53208	8,729,180	12.90	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	10.61	Put			601.20000	0.60120	549,850	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,450.06000	8.45006	8,646,170	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			3,299.03000	3.29903	3,408,530	11.97	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			240.76000	0.24076	215,150	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			1,334.53000	1.33453	1,244,120	12.51	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,698.20000	5.69820	5,856,240	12.51	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			2,641.24000	2.64124	2,502,290	11.97	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			617.13000	0.61713	564,790	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			182.66000	0.18266	162,090	12.90	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			11,277.55000	11.27755	11,500,390	12.90	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			915.71000	0.91571	858,370	12.23	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,930.68000	4.93068	5,072,070	11.52	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			2,287.00000	2.28700	2,177,300	11.52	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,623.59000	3.62359	3,739,030	11.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			3,210.10000	3.21010	3,074,450	11.27	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,312.13000	6.31213	6,119,490	10.80	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,487.07000	1.48707	1,545,520	10.80	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			3,880.54000	3.88054	4,001,540	11.32	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,994.48000	2.99448	2,864,390	11.32	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,909.75000	3.90975	4,031,360	11.32	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,971.37000	2.97137	2,841,890	11.32	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,851.73000	3.85173	3,972,110	11.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,641.04000	2.64104	2,520,690	11.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			4,359.62000	4.35962	4,490,360	11.41	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,631.14000	4.63114	4,464,650	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			2,362.09000	2.36209	2,446,690	10.99	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,816.84000	8.81684	9,010,590	12.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			3,018.02000	3.01802	2,887,310	11.31	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			5,071.41000	5.07141	5,213,890	10.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,840.79000	5.84079	5,995,260	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			4,015.22000	4.01522	3,871,090	10.21	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,910.22000	6.91022	6,718,730	9.85	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,584.20000	1.58420	1,646,620	9.85	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,316.07000	8.31607	8,109,960	9.85	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			1,154.83000	1.15483	1,202,630	9.85	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			2,268.45000	2.26845	2,169,010	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,676.66000	2.67666	2,565,230	10.56	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,873.96000	5.87396	6,028,920	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,252.99000	2.25299	2,154,040	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,907.20000	5.90720	6,062,630	10.75	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	05/05/2022	Bond Future	10.21	Put			2,237.63000	2.23763	2,139,150	10.75	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,361.44000	5.36144	5,191,590	9.93	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			2,309.51000	2.30951	2,393,570	9.93	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,802.84000	8.80284	8,993,570	11.26	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,215.99000	1.21599	1,152,810	11.26	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			3,377.25000	3.37725	3,487,030	10.21	0.00	0	
Total R2030 Option												13,240,700.00	12,500	29,24
Total For R2030												160,828,755.00	14,050	130,23
R2032	On	05/08/2021	Bond Future			9.52806	94.54906	9.60212	94.09003		15.09	0.00	0	118,55
R2032	On	04/11/2021	Bond Future			9.71489	91.43851	9.79196	90.97473		14.62	0.00	0	2
R2032	On	03/02/2022	Bond Future			9.90809	92.49117	9.98839	92.02226		13.29	0.00	0	
R2032	On	05/05/2022	Bond Future			10.10705	89.43948	10.19079	88.96515		12.80	0.00	0	
Total R2032 Future												0.00	0	118,61
R2032	On	05/08/2021	Bond Future	11.36	Call			10,157.58000	10.15758	10,585,330	16.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			118.37000	0.11837	87,090	16.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			10,207.61000	10.20761	10,635,940	16.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			115.71000	0.11571	85,010	16.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			10,107.56000	10.10756	10,534,720	16.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			121.09000	0.12109	89,220	16.40	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			11,055.78000	11.05578	11,458,270	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			477.80000	0.47780	416,510	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,967.03000	10.96703	11,368,260	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,516.31000	3.51631	3,733,340	14.50	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,986.90000	15.98690	16,433,960	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			490.39000	0.49039	427,840	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			97.77000	0.09777	81,050	15.76	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			11,011.39000	11.01139	11,413,250	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			484.06000	0.48406	422,140	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,968.13000	4.96813	4,656,460	14.11	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,139.78000	2.13978	2,291,890	14.11	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			3,288.57000	3.28857	3,041,820	14.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,925.00000	1.92500	1,776,230	13.93	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			5,083.81000	5.08381	5,347,420	13.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			3,012.42000	3.01242	2,807,120	13.36	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			5,224.67000	5.22467	4,934,810	12.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			2,384.50000	2.38450	2,210,080	13.61	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			4,399.45000	4.39945	4,640,690	13.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			3,523.03000	3.52303	3,295,360	13.22	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,967.78000	6.96778	6,630,420	12.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		2,906.96000	2.90696	3,090,470	12.85	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		7,292.84000	7.29284	7,612,980	13.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,791.75000	2.79175	2,596,780	13.43	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		3,416.35000	3.41635	3,621,150	12.98	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,462.55000	4.46255	4,198,440	12.98	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		8,048.95000	8.04895	7,689,500	12.58	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,805.25000	2.80525	2,984,300	12.82	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		6,180.47000	6.18047	6,474,960	13.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,834.65000	2.83465	2,637,630	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		5,390.00000	5.39000	5,662,920	13.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,813.13000	2.81313	2,617,140	13.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		5,321.48000	5.32148	5,592,340	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,842.75000	1.84275	1,974,300	12.58	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		5,424.54000	5.42454	5,698,480	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		5,705.98000	5.70598	5,987,940	13.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,627.57000	2.62757	2,440,620	13.49	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		5,085.57000	5.08557	4,800,170	12.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,856.60000	2.85660	2,658,550	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,467.32000	1.46732	1,576,780	12.58	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		5,355.55000	5.35555	5,627,440	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		8,014.92000	8.01492	8,349,250	14.16	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,691.07000	1.69107	1,556,490	14.16	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,465.95000	2.46595	2,302,010	13.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		7,073.87000	7.07387	7,385,060	13.24	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,450.31000	2.45031	2,287,170	13.24	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		7,000.16000	7.00016	7,309,750	13.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,481.69000	2.48169	2,316,950	13.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		7,036.99000	7.03699	7,347,380	13.22	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											0.00	0	123,42
R2035	On	05/08/2021	Bond Future			10.07306	95.18995	10.15219	94.65065	16.69	2,379,748.75	25	81,83
R2035	On	04/11/2021	Bond Future			10.25993	91.75653	10.34213	91.21162	16.47	0.00	0	
R2035	On	03/02/2022	Bond Future			10.45593	92.81268	10.54148	92.26172	14.96	0.00	0	
R2035	On	05/05/2022	Bond Future			10.64969	89.43326	10.73868	88.87586	14.56	0.00	0	
Total R2035 Future											2,379,748.75	25	81,83
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		43,556.62000	43.55662	43,017,320	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		421.51000	0.42151	331,060	18.07	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		5,106.78000	5.10678	5,466,480	17.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put		1,049.89000	1.04989	870,290	17.00	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		2,995.80000	2.99580	2,650,010	16.11	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		43,440.04000	43.44004	42,900,740	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		2,092.31000	2.09231	2,285,820	16.11	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put		43,673.33000	43.67333	43,134,030	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		8,171.06000	8.17106	8,619,910	18.07	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		4,546.03000	4.54603	4,219,920	15.83	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		3,062.52000	3.06252	3,281,320	15.83	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		2,976.36000	2.97636	2,725,420	16.35	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		4,783.76000	4.78376	5,077,730	16.35	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		19,335.14000	19.33514	19,867,340	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call		9,714.16000	9.71416	10,139,430	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		1,075.72000	1.07572	956,080	17.82	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		6,641.49000	6.64149	6,997,980	16.80	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		1,955.74000	1.95574	1,767,320	16.80	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		4,156.91000	4.15691	3,847,620	15.96	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		3,031.83000	3.03183	3,249,100	15.82	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call		13,283.69000	13.28369	13,769,690	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		427.97000	0.42797	369,060	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		13,330.85000	13.33085	13,817,460	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		422.52000	0.42252	364,220	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		13,236.52000	13.23652	13,721,930	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		67.99000	0.06799	55,280	17.82	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put		1,753.07000	1.75307	1,579,050	16.96	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call		4,708.63000	4.70863	4,999,690	16.33	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		3,029.56000	3.02956	2,775,710	16.33	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put		4,582.95000	4.58295	4,255,310	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		433.47000	0.43347	373,970	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		3,412.41000	3.41241	3,648,030	15.96	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call		7,167.17000	7.16717	7,538,060	16.96	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		2,619.70000	2.61970	2,421,860	15.48	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		5,395.08000	5.39508	5,074,760	14.55	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		3,563.61000	3.56361	3,794,250	14.55	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call		9,092.08000	9.09208	9,487,090	16.11	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		3,130.30000	3.13030	2,905,310	15.19	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put		5,998.58000	5.99858	5,657,540	14.40	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		3,101.82000	3.10182	3,311,740	14.40	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call		7,634.05000	7.63405	7,998,240	15.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.88	Put			1,692.28000	1.69228	1,550,030	16.14	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			7,178.19000	7.17819	7,531,310	15.48	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			4,121.03000	4.12103	3,850,400	14.88	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			7,750.38000	7.75038	7,358,650	14.08	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			2,110.85000	2.11085	2,270,080	14.08	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			6,974.56000	6.97456	7,322,460	15.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,921.25000	1.92125	1,765,300	16.11	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			6,184.47000	6.18447	6,510,440	15.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			7,014.77000	7.01477	7,363,730	15.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			2,694.38000	2.69438	2,492,380	15.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			6,934.15000	6.93415	7,280,990	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,733.17000	2.73317	2,529,050	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			2,425.82000	2.42582	2,239,050	15.63	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			4,812.92000	4.81292	5,093,250	14.88	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			6,262.22000	6.26222	6,590,440	15.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			3,086.27000	3.08627	2,863,530	15.22	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			5,076.63000	5.07663	4,767,940	14.63	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			3,836.61000	3.83661	4,078,880	14.63	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			9,707.51000	9.70751	10,116,220	16.14	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,713.84000	2.71384	2,510,780	15.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,758.58000	2.75858	2,571,040	15.17	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			8,168.33000	8.16833	8,539,080	15.18	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,741.69000	2.74169	2,555,040	15.18	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			8,088.41000	8.08841	8,457,390	15.16	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,775.57000	2.77557	2,587,150	15.16	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			8,128.35000	8.12835	8,498,210	15.17	0.00	0	
Total R2035 Option												0.00	0	13,18
Total For R2035												2,379,748.75	25	95,01
R2037	On	05/08/2021	Bond Future			10.29839	86.47875	10.38268	85.90311		18.79	0.00	0	128,10
R2037	On	04/11/2021	Bond Future			10.47651	87.42527	10.56393	86.84361		17.65	0.00	0	
R2037	On	03/02/2022	Bond Future			10.66312	84.17716	10.75398	83.58897		16.86	0.00	0	
R2037	On	05/05/2022	Bond Future			10.85525	85.17411	10.94969	84.57910		15.61	0.00	0	
Total R2037 Future												0.00	0	128,10
R2037	On	05/08/2021	Bond Future	12.27	Call			11,638.84000	11.63884	12,179,300	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			126.24000	0.12624	91,060	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			11,690.75000	11.69075	12,231,820	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			123.57000	0.12357	89,000	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			11,586.92000	11.58692	12,126,740	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			128.97000	0.12897	93,150	20.62	0.00	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
R2037	On	04/11/2021	Bond Future	12.81	Put		427.31000	0.42731	366,500	19.09		0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		7,591.15000	7.59115	7,992,520	18.63		0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		13,581.81000	13.58181	14,103,260	19.09		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		422.03000	0.42203	361,820	19.09		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		13,627.78000	13.62778	14,149,830	19.09		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		416.81000	0.41681	357,200	19.09		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		13,535.85000	13.53585	14,056,700	19.09		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		11,202.98000	11.20298	11,686,750	19.09		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		785.15000	0.78515	687,260	19.09		0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,777.48000	1.77748	1,597,190	18.63		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		7,072.42000	7.07242	7,446,680	17.34		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,763.47000	2.76347	2,549,540	17.34		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		7,112.23000	7.11223	7,487,600	17.35		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,743.82000	2.74382	2,531,000	17.35		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		7,152.11000	7.15211	7,528,590	17.36		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,724.31000	2.72431	2,512,600	17.36		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,880.52000	2.88052	2,678,390	16.17		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		8,116.17000	8.11617	8,509,990	16.18		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,863.27000	2.86327	2,662,080	16.18		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		8,155.50000	8.15550	8,550,250	16.20		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,845.84000	2.84584	2,645,580	16.20		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		8,076.60000	8.07660	8,469,480	16.17		0.00	0	
Total R2037 Option												0.00	0	1,200
Total For R2037												0.00	0	129,300
R2040	On	05/08/2021	Bond Future			10.46109	88.41983	10.55563	87.72954	19.27		0.00	0	86,240
R2040	On	04/11/2021	Bond Future			10.63582	89.38759	10.73389	88.69005	18.28		0.00	0	
R2040	On	03/02/2022	Bond Future			10.81876	85.91180	10.92070	85.20645	17.48		0.00	0	
R2040	On	05/05/2022	Bond Future			11.00658	86.92939	11.11256	86.21580	16.25		0.00	0	
Total R2040 Future												0.00	0	86,240
R2040	On	05/08/2021	Bond Future	12.48	Call		12,493.00000	12.49300	13,146,750	21.30		0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		120.70000	0.12070	84,160	21.30		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		12,547.19000	12.54719	13,201,600	21.30		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		679.12000	0.67912	532,350	20.82		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		7,449.73000	7.44973	7,993,250	20.82		0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		23,854.35000	23.85435	24,544,510	21.30		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		118.13000	0.11813	82,250	21.30		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		12,438.79000	12.43879	13,091,880	21.30		0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.24000	0.00024	0,110	21.30		0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		123.32000	0.12332	86,120	21.30		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	11.05	Put		1,387.42000	1.38742	1,137,690	19.72	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		4,862.01000	4.86201	5,302,570	19.72	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call		13,941.89000	13.94189	14,563,690	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		498.01000	0.49801	422,270	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		13,846.33000	13.84633	14,466,660	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		510.20000	0.51020	432,990	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		13,894.12000	13.89412	14,515,180	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		504.08000	0.50408	427,600	19.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		2,959.59000	2.95959	2,704,690	17.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		7,350.00000	7.35000	7,801,790	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		2,938.46000	2.93846	2,684,900	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		7,265.91000	7.26591	7,715,010	17.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		2,980.87000	2.98087	2,724,620	17.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		7,307.92000	7.30792	7,758,370	17.84	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		1,455.75000	1.45575	1,320,220	17.42	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		8,230.98000	8.23098	8,699,260	16.63	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		3,154.02000	3.15402	2,908,710	16.63	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		8,271.72000	8.27172	8,741,160	16.64	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		3,134.23000	3.13423	2,890,080	16.64	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		8,190.28000	8.19028	8,657,400	16.62	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		11,310.54000	11.31054	10,773,650	15.43	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		1,915.62000	1.91562	2,092,320	15.43	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		7,301.46000	7.30146	6,869,390	15.49	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		3,545.46000	3.54546	3,826,980	15.49	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		12,926.52000	12.92652	13,504,580	17.42	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		3,173.93000	3.17393	2,927,460	16.62	0.00	0	
Total R2040 Option											0.00	0	6,30
Total For R2040											0.00	0	92,54
R2044	On	05/08/2021	Bond Future			10.50511	85.22213	10.59441	84.55742	20.23	44,315,507.60	520	60,04
R2044	On	04/11/2021	Bond Future			10.67130	86.15493	10.76392	85.48323	19.20	0.00	0	
R2044	On	03/02/2022	Bond Future			10.84501	82.76708	10.94127	82.08783	18.36	0.00	0	
R2044	On	05/05/2022	Bond Future			11.02296	83.74740	11.12301	83.06025	17.07	0.00	0	
Total R2044 Future											44,315,507.60	520	60,04
R2044	On	05/08/2021	Bond Future	12.60	Call		13,000.89000	13.00089	13,634,200	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		103.93000	0.10393	72,530	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		13,054.36000	13.05436	13,688,240	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		101.71000	0.10171	70,880	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		12,947.38000	12.94738	13,580,120	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		106.19000	0.10619	74,220	22.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/11/2021	Bond Future	12.91	Call		13,867.48000	13.86748	14,462,740	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		526.79000	0.52679	450,350	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,773.09000	13.77309	14,366,890	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		539.43000	0.53943	461,530	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		13,820.29000	13.82029	14,414,820	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		533.08000	0.53308	455,910	20.84	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,991.72000	2.99172	2,745,620	18.76	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		7,441.93000	7.44193	7,876,370	18.78	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,970.63000	2.97063	2,725,820	18.78	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		7,356.78000	7.35678	7,788,630	18.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		3,013.19000	3.01319	2,765,790	18.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		7,399.21000	7.39921	7,832,360	18.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,328.25000	8.32825	8,778,990	17.48	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		3,184.85000	3.18485	2,948,440	17.48	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,369.36000	8.36936	8,821,210	17.49	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		3,164.97000	3.16497	2,929,670	17.49	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		8,287.47000	8.28747	8,737,080	17.47	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		3,205.15000	3.20515	2,967,610	17.47	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											44,315,507.60	520	60,04
R2048	On	05/08/2021	Bond Future			10.40623	89.04914	10.49531	88.35864	19.53	8,904,914.00	100	171,25
R2048	On	04/11/2021	Bond Future			10.56754	85.61157	10.66000	84.91376	19.56	0.00	0	
R2048	On	03/02/2022	Bond Future			10.73566	86.59702	10.83180	85.89134	17.75	0.00	0	
R2048	On	05/05/2022	Bond Future			10.90052	83.20713	11.00040	82.49323	17.42	0.00	0	
Total R2048 Future											8,904,914.00	100	171,25
R2048	On	05/08/2021	Bond Future	12.51	Call		13,425.24000	13.42524	14,086,050	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		95.40000	0.09540	65,710	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		13,479.81000	13.47981	14,141,170	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		999.58000	0.99958	803,550	20.32	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		6,134.27000	6.13427	6,628,740	20.32	6,628,740.00	1,000	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,765.90000	2.76590	2,378,430	19.17	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		1,563.91000	1.56391	1,294,310	19.75	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		4,581.48000	4.58148	5,002,380	19.75	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		2,411.11000	2.41111	2,054,290	19.31	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		97.52000	0.09752	67,270	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		5,126.68000	5.12668	4,590,990	18.12	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		1,159.62000	1.15962	1,314,430	18.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		93.33000	0.09333	64,190	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		13,370.63000	13.37063	14,030,880	21.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	05/08/2021	Bond Future	10.60	Call		3,210.25000	3.21025	3,543,930	19.31	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		2,801.98000	2.80198	3,105,010	19.17	3,105,010.00	1,000	
R2048	On	05/08/2021	Bond Future	10.30	Put		3,582.62000	3.58262	3,133,940	18.79	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		2,055.78000	2.05578	2,297,600	18.79	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.83	Call		14,340.32000	14.34032	14,964,200	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		492.95000	0.49295	419,020	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		0.00000	0.00000	9,269,350	18.05	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		0.00000	0.00000	1,315,970	18.05	1,579,164.00	1,200	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		14,388.48000	14.38848	15,013,080	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		487.00000	0.48700	413,790	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		14,436.63000	14.43663	15,061,940	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		481.12000	0.48112	408,620	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		0.00000	0.00000	5,234,970	18.57	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		0.00000	0.00000	3,157,490	18.57	3,788,988.00	1,200	1,20
R2048	On	03/02/2022	Bond Future	11.49	Put		3,039.58000	3.03958	2,785,180	18.33	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		7,512.75000	7.51275	7,961,310	18.30	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		3,083.91000	3.08391	2,826,790	18.30	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		7,556.41000	7.55641	8,006,330	18.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		3,061.54000	3.06154	2,805,780	18.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		7,600.37000	7.60037	8,051,650	18.33	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,605.79000	8.60579	9,078,030	18.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		3,201.82000	3.20182	2,960,160	18.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,519.84000	8.51984	8,989,760	17.99	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		3,241.61000	3.24161	2,997,630	17.99	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,562.65000	8.56265	9,033,730	18.00	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		3,221.51000	3.22151	2,978,690	18.00	0.00	0	
Total R2048 Option											15,101,902.00	4,400	5,00
Total For R2048											24,006,816.00	4,500	176,25
R209	On	05/08/2021	Bond Future			9.99285	73.78879	10.07663	73.28765	19.94	0.00	0	28,60
R209	On	04/11/2021	Bond Future			10.15641	71.45592	10.24312	70.94951	19.19	0.00	0	4,30
R209	On	03/02/2022	Bond Future			10.32390	72.27857	10.41372	71.76646	17.44	0.00	0	
R209	On	05/05/2022	Bond Future			10.49449	69.99282	10.58758	69.47475	16.76	0.00	0	
Total R209 Future											0.00	0	33,01
R209	On	05/08/2021	Bond Future	11.80	Call		9,454.74000	9.45474	9,912,660	21.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		169.16000	0.16916	125,940	21.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		9,500.01000	9.50001	9,958,630	21.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		165.80000	0.16580	123,280	21.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		9,409.46000	9.40946	9,866,680	21.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		172.57000	0.17257	128,650	21.58	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/11/2021	Bond Future	12.19	Call			10,671.84000	10.67184	11,107,740	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			542.14000	0.54214	471,630	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			10,591.86000	10.59186	11,026,450	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			2,791.98000	2.79198	2,557,110	19.19	0.00	0	12,50
R209	On	04/11/2021	Bond Future	9.50	Put			6,169.70000	6.16970	5,801,330	18.29	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			555.17000	0.55517	483,350	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			1,657.80000	1.65780	1,795,840	18.29	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call			10,631.84000	10.63184	11,067,090	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			548.62000	0.54862	477,460	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			9,914.80000	9.91480	10,337,500	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			677.23000	0.67723	593,520	20.65	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call			4,262.49000	4.26249	4,534,030	19.19	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			5,987.28000	5.98728	6,306,270	17.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			2,559.55000	2.55955	2,366,430	17.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			5,918.18000	5.91818	6,235,180	17.69	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			2,596.16000	2.59616	2,401,050	17.69	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			5,952.80000	5.95280	6,270,800	17.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			2,577.90000	2.57790	2,383,790	17.71	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			2,608.76000	2.60876	2,431,310	17.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			7,142.92000	7.14292	7,484,350	17.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			2,593.40000	2.59340	2,416,760	17.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			7,073.38000	7.07338	7,413,190	17.55	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			2,624.45000	2.62445	2,446,190	17.55	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			7,108.01000	7.10801	7,448,630	17.56	0.00	0	
Total R209 Option												0.00	0	27,50
Total For R209												0.00	0	60,51
R210	On	05/08/2021	Bond Future			210.19957	210.19957	210.09634	210.09634			0.00	0	1,40
R210	On	04/11/2021	Bond Future			209.80884	209.80884	209.70502	209.70502			0.00	0	
R210	On	03/02/2022	Bond Future			212.27310	212.27310	212.16849	212.16849			0.00	0	
R210	On	05/05/2022	Bond Future			212.03342	212.03342	211.92787	211.92787			0.00	0	
Total R210 Future												0.00	0	1,40
Total For R210												0.00	0	1,40
R212	On	05/08/2021	Bond Future			172.51076	172.51076	172.48951	172.48951			0.00	0	1,80
R212	On	04/11/2021	Bond Future			174.43993	174.43993	174.41894	174.41894			0.00	0	
Total R212 Future												0.00	0	1,80
Total For R212												0.00	0	1,80
R213	On	05/08/2021	Bond Future			9.18737	89.39616	9.26134	88.97583		14.60	0.00	0	9,00
R213	On	04/11/2021	Bond Future			9.36698	86.84469	9.44395	86.42002		13.89	0.00	0	
R213	On	03/02/2022	Bond Future			9.55596	87.84418	9.63622	87.41481		12.61	0.00	0	

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	05/05/2022	Bond Future			9.74418	85.35178	9.82785	84.91746		12.10	0.00	0	
Total R213 Future												0.00	0	9,04
R213	On	05/08/2021	Bond Future	10.85	Call			8,568.28000	8.56828	8,951,250	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			149.43000	0.14943	112,070	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			8,614.50000	8.61450	8,998,130	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			146.15000	0.14615	109,450	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			563.41000	0.56341	458,380	15.24	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			1,901.63000	1.90163	1,665,780	14.50	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			8,522.08000	8.52208	8,904,370	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			2,345.70000	2.34570	2,530,180	14.50	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			152.77000	0.15277	114,730	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			8,245.40000	8.24540	8,623,450	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			174.21000	0.17421	131,930	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			5,359.16000	5.35916	5,674,460	15.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			566.79000	0.56679	497,510	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			9,043.88000	9.04388	9,397,900	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			581.46000	0.58146	510,810	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			9,084.49000	9.08449	9,439,190	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			574.09000	0.57409	504,120	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,125.14000	9.12514	9,480,530	14.93	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			1,750.29000	1.75029	1,614,350	13.40	0.00	0	4
R213	On	03/02/2022	Bond Future	10.00	Call			4,638.44000	4.63844	4,880,160	12.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			2,727.04000	2.72704	2,539,390	12.78	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			4,787.73000	4.78773	4,521,050	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			2,261.33000	2.26133	2,096,750	13.00	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,920.31000	3.92031	4,138,360	12.62	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			3,263.59000	3.26359	3,052,270	12.62	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,296.15000	6.29615	5,987,660	12.03	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			2,373.62000	2.37362	2,529,160	12.24	0.00	0	2
R213	On	03/02/2022	Bond Future	10.60	Call			6,693.74000	6.69374	6,987,170	13.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			2,438.49000	2.43849	2,264,880	12.91	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			3,422.77000	3.42277	3,622,520	12.51	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,723.24000	3.72324	3,493,620	12.51	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			7,007.04000	7.00704	6,683,160	12.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			2,530.27000	2.53027	2,692,960	12.28	0.00	0	4
R213	On	03/02/2022	Bond Future	10.25	Call			5,453.98000	5.45398	5,718,770	13.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			2,789.95000	2.78995	2,599,390	12.76	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			4,576.71000	4.57671	4,816,490	12.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			2,768.94000	2.76894	2,579,350	12.77	0.00	0	

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	9.96	Call		4,515.07000	4.51507	4,752,920	12.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,681.60000	1.68160	1,802,480	12.03	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call		5,121.75000	5.12175	5,377,510	12.91	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		5,187.68000	5.18768	5,445,270	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		2,402.21000	2.40221	2,230,430	12.93	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		5,018.33000	5.01833	4,744,500	12.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,811.09000	2.81109	2,619,570	12.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,415.14000	1.41514	1,520,630	12.00	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		4,545.85000	4.54585	4,784,660	12.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		6,950.98000	6.95098	7,249,630	13.48	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		1,663.27000	1.66327	1,532,550	13.48	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		2,288.36000	2.28836	2,136,180	12.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		6,391.92000	6.39192	6,674,800	12.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,273.90000	2.27390	2,122,460	12.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		6,323.90000	6.32390	6,605,300	12.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,302.91000	2.30291	2,149,990	12.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		6,357.89000	6.35789	6,640,030	12.63	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	11,85
R214	On	05/08/2021	Bond Future			10.39689	70.57227	10.49609	69.96691	21.94	0.00	0	17,88
R214	On	04/11/2021	Bond Future			10.55927	68.06701	10.66199	67.45522	21.21	0.00	0	
R214	On	03/02/2022	Bond Future			10.72824	68.85045	10.83477	68.23179	19.25	0.00	0	
R214	On	05/05/2022	Bond Future			10.89398	66.38573	11.00438	65.75983	18.57	0.00	0	
Total R214 Future											0.00	0	17,88
R214	On	05/08/2021	Bond Future	12.02	Call		8,614.76000	8.61476	9,146,110	23.76	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		297.34000	0.29734	223,330	23.76	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,658.57000	8.65857	9,190,960	23.76	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		292.13000	0.29213	219,160	23.76	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		8,570.96000	8.57096	9,101,270	23.76	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		302.62000	0.30262	227,570	23.76	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		10,161.73000	10.16173	10,673,130	22.83	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		744.14000	0.74414	643,750	22.83	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		10,200.00000	10.20000	10,712,230	22.83	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		736.18000	0.73618	636,620	22.83	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,238.29000	10.23829	10,751,330	22.83	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		728.31000	0.72831	629,560	22.83	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,875.15000	2.87515	2,638,340	19.72	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		5,995.32000	5.99532	6,374,850	19.70	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,913.76000	2.91376	2,674,630	19.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.40	Call		6.02933000	6.02933	6,410,030	19.71	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,894.39000	2.89439	2,656,430	19.71	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		6,063.40000	6.06340	6,445,250	19.72	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,925.83000	6.92583	7,330,000	19.16	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,935.70000	2.93570	2,713,970	19.16	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,858.62000	6.85862	7,260,800	19.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,970.36000	2.97036	2,746,640	19.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,892.21000	6.89221	7,295,390	19.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,952.98000	2.95298	2,730,260	19.15	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,88
Total for Bond											530,892,077.04	21,634	1,108,13
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future												0.00	0	
Total For I2025												0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2033 Future												0.00	0	
Total For I2033												0.00	0	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2038 Future												0.00	0	
Total For I2038												0.00	0	
I2046	On	31/03/2046	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2046 Future												0.00	0	
Total For I2046												0.00	0	
I2050	On	31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2050 Future												0.00	0	
Total For I2050												0.00	0	
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186 Future												0.00	0	
Total For R186												0.00	0	
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186/R207 Future												0.00	0	
Total For R186/R207												0.00	0	
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186/R208 Future												0.00	0	
Total For R186/R208												0.00	0	
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R197 Future												0.00	0	
Total For R197												0.00	0	
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R202 Future												0.00	0	
Total For R202												0.00	0	
R2023	On	28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2023 Future												0.00	0	
Total For R2023												0.00	0	
R2030	On	31/01/2030	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 R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 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 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			796.52900	796.52900	792.89200	792.89200				0.00	0	98
GOVI On 04/11/2021 GOVI			805.32900	805.32900	801.65900	801.65900				0.00	0	
GOVI On 03/02/2022 GOVI			814.58900	814.58900	810.88100	810.88100				0.00	0	
GOVI On 05/05/2022 GOVI			824.21600	824.21600	820.46800	820.46800				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/08/2021 GOVI	719.14	Call			737,520.00000	73.75200	773,890,000			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			737,420.00000	73.74200	773,790,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			737,620.00000	73.76200	773,990,000			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			732,590.00000	73.25900	769,290,000			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			732,490.00000	73.24900	769,190,000			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			732,390.00000	73.23900	769,090,000			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	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			181,410.00000	18.14100	218,490,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.75	Call			181,310.00000	18.13100	218,390,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			181,210.00000	18.12100	218,290,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			322,180.00000	32.21800	359,660,000		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			322,380.00000	32.23800	359,860,000		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			322,280.00000	32.22800	359,760,000		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	9€
Total for GOVI												0.00	0	9€
AL37	On	05/08/2021	Index Future			797.10900	797.10900	796.42000	796.42000			0.00	0	
AL37	On	04/11/2021	Index Future			805.91500	805.91500	805.22600	805.22600			0.00	0	
AL37	On	03/02/2022	Index Future			815.18200	815.18200	814.48900	814.48900			0.00	0	
AL37	On	05/05/2022	Index Future			824.81600	824.81600	824.11900	824.11900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			915.15500	915.15500	911.55100	911.55100			0.00	0	
AL7T	On	04/11/2021	Index Future			925.26500	925.26500	921.63000	921.63000			0.00	0	
AL7T	On	03/02/2022	Index Future			935.90400	935.90400	932.23300	932.23300			0.00	0	
AL7T	On	05/05/2022	Index Future			946.96500	946.96500	943.25400	943.25400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			806.74700	806.74700	802.96300	802.96300			0.00	0	1€
ALBI	On	04/11/2021	Index Future			815.66000	815.66000	811.84100	811.84100			0.00	0	
ALBI	On	03/02/2022	Index Future			825.03900	825.03900	821.18000	821.18000			0.00	0	
ALBI	On	05/05/2022	Index Future			834.78900	834.78900	830.88900	830.88900			0.00	0	
Total ALBI Future												0.00	0	1€
Total For ALBI												0.00	0	1€
IGOV	On	05/08/2021	Index Future			294.90200	294.90200	295.22900	295.22900			0.00	0	5€
IGOV	On	04/11/2021	Index Future			298.23200	298.23200	298.56600	298.56600			0.00	0	
IGOV	On	03/02/2022	Index Future			301.73300	301.73300	302.07200	302.07200			0.00	0	
IGOV	On	05/05/2022	Index Future			305.37000	305.37000	305.71400	305.71400			0.00	0	
Total IGOV Future												0.00	0	5€
Total For IGOV												0.00	0	5€
Total for Index												0.00	0	7€
JIBAR F	On	15/06/2021	Jibar Future			3.68500	96.31500	3.69500	96.30500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 21/07/2021		Jibar Future	3.72500	96.27500	3.73500	96.26500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.76000	96.24000	3.77000	96.23000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.78500	96.21500	3.79500	96.20500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.86000	96.14000	3.88000	96.12000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	3.89000	96.11000	3.91000	96.09000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.02000	95.98000	4.05000	95.95000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.24500	95.75500	4.30500	95.69500				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.57000	95.43000	4.63000	95.37000				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.78000	95.22000	4.85000	95.15000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.09500	94.90500	5.16500	94.83500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.28500	94.71500	5.37500	94.62500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										530,892,077.04	21,634	1,140,36
ABCPI3 On 07/12/2023		Spot Bond	3.17000	304.50403	3.17000	304.40949				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	99.93364				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.63402				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	104.28359	9.65000	104.25660				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.13100				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	99.88382				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	100.76934				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.29325				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.60169				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.74813				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.12876				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.28424				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.73400				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.89251				0.00	379,000,000	379,000,000
Total ABFN26 SPOT										0.00	379,000,000	379,000,000
Total For ABFN26										0.00	379,000,000	379,000,000
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.21165				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.75301				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.87049				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.82047				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.48019				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.77754				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.72705				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.72098				0.00	2,900,000,000	1,450,000,000
Total ABFN34 SPOT										0.00	2,900,000,000	1,450,000,000
Total For ABFN34										0.00	2,900,000,000	1,450,000,000
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.93110				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.32245				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.30831				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.63275				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.11013				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.37388				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.63103				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	98.87182				0.00	5,200,000,000	2,600,000,000
Total ABFN42 SPOT										0.00	5,200,000,000	2,600,000,000
Total For ABFN42										0.00	5,200,000,000	2,600,000,000
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.74485				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.76618				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.78147				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.08866				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.19965				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.20934				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.07226				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.97011				0.00	4,000,000,000	2,000,000,000
Total ABFN50 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ABFN50										0.00	4,000,000,000	2,000,000,000
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.07225				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.03407				0.00	1,400,000,000	700,000,000
Total ABFN52 SPOT										0.00	1,400,000,000	700,000,000
Total For ABFN52										0.00	1,400,000,000	700,000,000
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.09365				0.00	0	10,000,000
Total ABJ01 SPOT										0.00	0	10,000,000

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 ABJ01										0.00	0	10,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.40332				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.46980				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.36000	3.36000	3.36000	149.17155				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	95.86865	100.00000	95.65192				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.72000	6.72000	6.72000	142.59325				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	21.61441	100.00000	21.56198				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.32000	2.32000	2.32000	152.31355				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.55000	3.55000	3.55000	199.15448				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.26500	4.26500	4.26500	225.07498				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.58000	6.58000	6.58000	103.99095				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.24000	7.24000	7.24000	119.54614				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.08000	104.81073	5.08000	104.79645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.11000	107.07988	5.11000	107.06521			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.80500	114.33943	6.80500	114.31864			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.01500	113.80185	8.01500	113.77755			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			5.55000	111.13631	5.55000	111.11978			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.51000	107.67105	7.51000	107.64948		5,596,883,074,000.00		745,257,400	927,228,700
Total ABS7 SPOT								5,596,883,074,000.00		745,257,400	927,228,700
Total For ABS7								5,596,883,074,000.00		745,257,400	927,228,700
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.04251	100.00000	12.01601			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.56000	316.19113	1.56000	316.10668			0.00	0	3,000,000
Total ABSI2 SPOT									0.00	0	3,000,000
Total For ABSI2									0.00	0	3,000,000
ABSI4 On 31/01/2022 Spot Bond			0.76500	173.32046	0.76500	173.27789			0.00	0	30,000,000
Total ABSI4 SPOT									0.00	0	30,000,000
Total For ABSI4									0.00	0	30,000,000
ABX01 On 10/07/2024 Spot Bond			10.11500	10.11500	10.11500	106.62474			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.36263			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.32000			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	101.26693				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.27335				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.86514				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.31599				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.31599				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.35227				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.35227				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	151.89168				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	153.53914				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.24776				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.23920				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.20721				0.00	0	
Total ACL222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.15520				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.13359				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.49658				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.52690				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.29265				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.74595				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.45094				0.00	1,400,000,000	700,000,000
Total AGL03 SPOT										0.00	1,400,000,000	700,000,000
Total For AGL03										0.00	1,400,000,000	700,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.53418				0.00	100,000,000	977,300,000
Total AGT01 SPOT										0.00	100,000,000	977,300,000
Total For AGT01										0.00	100,000,000	977,300,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.27229				0.00	0	500,000,000
Total AGT02 SPOT										0.00	0	500,000,000
Total For AGT02										0.00	0	500,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.05786				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.77559				0.00	0	10,000,000
Total AGT04 SPOT										0.00	0	10,000,000
Total For AGT04										0.00	0	10,000,000
AHF2A On 18/07/2021 Spot Bond					0.00000	100.75514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.75514				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.88010				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.73434				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.72739				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.80380				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.88017				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.12978				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.20596				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.35465				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.28414				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.27000	110.22361	6.27000	110.20481				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	100.29958				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.32015				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.85804				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.50315				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.71773				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.29951				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.32006				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.46341				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.27894				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.27894				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.30979				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.30209				0.00	0	
Total AHF7B2 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 AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.33034				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.32058				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.50423				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.47874				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.00000	109.43523	7.00000	109.41466				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.50000	104.87593	7.50000	104.85496				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.14500	93.92883	11.14500	93.90115				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.82000	175.34680	5.82000	175.27992				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.86206				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.62972				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.42668				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.65689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.91399				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.09116				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.29583				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.29297				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.54435				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.29150				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000,00
Total APF16 SPOT										0.00	0	6,000,000,00
Total For APF16										0.00	0	6,000,000,00
ASN02 On 07/12/2033 Spot Bond			4.61500	239.57775	4.61500	239.49406				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.63000	217.16830	4.63000	217.09236				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.74000	172.25876	1.74000	172.21183				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	99.60372				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14: On 31/01/2022 Spot Bond			1.78500	172.21004	1.78500	172.16291				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.44000	188.69478	4.44000	188.62978				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	100.49195				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.33234				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.36668				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.46323				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.16167				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.78000	110.11960	4.78000	110.08051				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.13898				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.15648				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.27121				0.00	44,000,000	111,000,00
Total ASN204 SPOT										0.00	44,000,000	111,000,00
Total For ASN204										0.00	44,000,000	111,000,00
ASN20: On 24/08/2021 Spot Bond					0.00000	100.31542				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.35599				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.14354				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.45897				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.14413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.36152				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.32287				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.29855				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	99.92352				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.19848				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	101.23496				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.58685				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			3.87500	3.87500	3.87500	106.39376				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.78500	4.78500	4.78500	97.29124				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.16837				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.33730				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 09/05/2024 Spot Bond					0.00000	100.48305				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.35808				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.89000	108.57132	4.89000	108.53246				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.25625				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.13893				0.00	29,600,000	7,400,000
Total ASN346 SPOT										0.00	29,600,000	7,400,000
Total For ASN346										0.00	29,600,000	7,400,000
ASN35: On 20/06/2024 Spot Bond					0.00000	101.22126				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.20292				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.20292				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.14339				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.44819				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.17943				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.22422				0.00	0	
Total ASN374 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 ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.64235				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.91393				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.91393				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	102.09481				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.19009				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.28923				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.88675				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.18156				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.39483				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.02763				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	105.33421				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.90436				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.90436				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.10734				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.14349				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.50151				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	102.27068				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	105.24789				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.76194				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.76930				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	102.69823				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	101.95429				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.32579				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	102.95708				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.56147				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.65896				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	101.86703				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	102.58137				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.41343				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.21978				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.45887				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	99.01500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.88337				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.21551				0.00	0	
Total ASN489 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.09201				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.01425				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.91604				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.01123				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.93766				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.93766				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.18356				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	104.22236	9.00000	108.20295				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	103.83812	8.18000	108.38751				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.92247	8.36000	104.19178				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.92247	8.36000	103.80986				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.24741	9.10000	103.22202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	103.93805	11.05000	103.90717				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	103.92037	11.00000	103.88963				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	103.74344	10.50000	103.71411				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	103.74344	10.50000	103.71411				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.10423				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.62068				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.23110				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	103.77883	10.60000	103.74922				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	100.75145	10.47000	103.70358				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	103.74435	10.55000	103.71455				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.56426				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 24/04/2025 Spot Bond					0.00000	100.73080				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.02830				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.91304				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.13895				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.91466				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 08/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.46501				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.02831				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.42145				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	99.91356				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.68356				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN592										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	101.52004				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59: On 01/07/2021 Spot Bond					0.00000	100.88377				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.55758	9.22000	103.26425				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.88143				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.85609				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59: On 16/07/2021 Spot Bond					0.00000	100.69460				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59: On 22/07/2021 Spot Bond					0.00000	100.60524				0.00	0	10,000,000,00
Total ASN599 SPOT										0.00	0	10,000,000,00
Total For ASN599										0.00	0	10,000,000,00
ASN60: On 24/04/2023 Spot Bond					0.00000	100.66557				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.73643				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.23284				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.62526				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.75628				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	100.70859				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN612 On 06/05/2024 Spot Bond					0.00000	100.61394				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.44698				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN615 On 10/08/2021 Spot Bond					0.00000	100.39356				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN616 On 11/08/2021 Spot Bond					0.00000	100.99666				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.18453				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN618 On 11/08/2021 Spot Bond					0.00000	100.92482				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.59423				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.55822				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN621 On 13/08/2021 Spot Bond					0.00000	100.49605				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62 On 17/08/2021 Spot Bond					0.00000	100.29230				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN62 On 19/08/2021 Spot Bond					0.00000	100.45096				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.30013				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 25/08/2021 Spot Bond					0.00000	100.20145				0.00	0	20,000,000,00
Total ASN625 SPOT										0.00	0	20,000,000,00
Total For ASN625										0.00	0	20,000,000,00
ASN62 On 25/11/2021 Spot Bond					0.00000	100.20145				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	100.28338				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 08/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,700,000,00
Total ASN631 SPOT										0.00	0	40,700,000,00
Total For ASN631										0.00	0	40,700,000,00
BAW21 On 24/03/2022 Spot Bond			5.27000	105.02289	5.27000	105.00804				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.94066	9.30000	101.91548				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	101.46226				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.36489				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.24462				0.00	0	
Total BAW29 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 BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.19044				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.97747				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.26500	100.71746	6.26500	100.70048				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.71460				0.00	0	100,000,00
Total BAW34 SPOT										0.00	0	100,000,00
Total For BAW34										0.00	0	100,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.46191				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.67649				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.32339				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.57512				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.47000	8.47000	8.47000	106.62459				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.47511				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.72500	10.72500	10.72500	107.64959				0.00	0	10,000,00
Total BAYA72 SPOT										0.00	0	10,000,00
Total For BAYA72										0.00	0	10,000,00
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.45046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.41480				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.39417				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.39430				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.41230				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.87155				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.62288				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.59946				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.67064				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.62235				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.67002				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.57437				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.66985				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.57517				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.67013				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.62246				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.86147				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.90825				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.90825				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.90825				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.95619				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.90892				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.21265				0.00	0	
Total BAYB19 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 BAYB19										0.00	0	
BAYB21 On 30/06/2023 Spot Bond					0.00000	102.00439				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.67000	7.67000	7.67000	103.50372				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.56301				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.43996				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.98798				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.01510				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.27000	108.40604	7.27000	108.38500				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.12022				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.00171				0.00	60,000,000	30,000,000
Total BGL12 SPOT										0.00	60,000,000	30,000,000
Total For BGL12										0.00	60,000,000	30,000,000
BGL13 On 20/08/2021 Spot Bond			6.27000	104.59432	6.27000	104.57658				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.91736				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.53814				0.00	80,000,000	40,000,000

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 BGL15 SPOT										0.00	80,000,000	40,000,000
Total For BGL15										0.00	80,000,000	40,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.31380				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.62403				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.77570				0.00	0	50,000,000
Total BGL18 SPOT										0.00	0	50,000,000
Total For BGL18										0.00	0	50,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	105.39743				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.47900				0.00	0	310,000,000
Total BGT01 SPOT										0.00	0	310,000,000
Total For BGT01										0.00	0	310,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.68886				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.37229				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.64416				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.01000	108.67311	6.01000	108.65561				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.96727				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.18342				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID14 On 28/10/2022 Spot Bond					0.00000	100.42248				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.64690				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.71351				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.02057				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.67500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.35300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.54100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.36313				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.11426				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.69962				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.64791				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.30116				0.00	0	
Total BPPF19 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 BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.98913				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.10407				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	100.83550				0.00	0	100,000,00
Total BPPF23 SPOT										0.00	0	100,000,00
Total For BPPF23										0.00	0	100,000,00
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.52474				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.56495				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.77882				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.83892				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.50157				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.52470				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.54480				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.49921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.13293				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.00728				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.16500	115.90033	7.16500	115.87791				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.41500	111.06965	7.41500	111.04743				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.04500	112.55588	8.04500	112.53176				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.43500	107.37816	9.43500	105.81087				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.83576				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.63334				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.79487				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.25260				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR47 On 28/02/2025 Spot Bond					0.00000	100.27014				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.02884				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.09238				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.41870				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	162.46548	3.14000	162.33421				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.71000	1.71000	1.71000	162.34196				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.14888	4.77000	108.41300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57300				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.95224				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.04000	111.04433	7.04000	111.02345				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	113.20160	8.70700	117.94900				0.00	0	
Total CLN365 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 CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.72199				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.74867				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.93029				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	101.31015	10.98000	101.28072				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.71700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	118.76175	6.50000	115.83000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	106.11900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.23494				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.42490				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.42138				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.71000	172.29125	1.71000	172.24446				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN455 On 31/01/2025 Spot Bond			5.02000	138.85683	5.02000	138.80662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.46000	136.79195	5.46000	136.74087				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.39300				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.37961				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.31459				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.40534				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.47000	105.01448	6.47000	104.99631				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.23168				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.33964				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.52771				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.39333				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.47400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN477 On 29/11/2021 Spot Bond			100.00000	71.15800	100.00000	71.02574				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.44585				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.96500	101.91530	5.96500	101.89910				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 07/06/2022 Spot Bond			10.16000	102.38619	10.16000	101.34800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.27000	106.45002	6.27000	106.43187				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.51797				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.44617				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.15450				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.67000	112.40602	6.67000	112.38598				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.12170				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.96544				0.00	0	
Total CLN501 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 CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.02066				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.40448				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.37645				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.68573				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.48009				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.77275				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.32453	9.96000	102.29750				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.10019	10.01000	101.07321				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.26101				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.26145	9.60000	104.42273				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	99.92710				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.20217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.29914	9.20000	102.27414				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.55350				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.14844				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.68122				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.06695				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.45428				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	99.92710				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.34166				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.84541				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.89500	108.98362	8.89500	108.95743				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.61564				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/01/2023 Spot Bond					0.00000	100.68881				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.96339				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	139.90800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.14595				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.12821				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.36500	109.85598	8.36500	109.83112				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.41500	107.26354	8.41500	107.23952				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.50500	106.78114	8.50500	106.75698				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	307.08288				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.38702				0.00	0	
Total CLN556 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 CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.43933				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.25900				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.06739				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	112.84500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.47460				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.60947	10.19000	100.65212				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.36500	107.30881	8.36500	107.28492				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.48302				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.27633				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.81056				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.02917				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.44709				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.59500	105.77905	8.59500	105.75486				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.46210				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.44944				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	99.91144				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	101.46951				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.81052				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.06577				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.47484				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.13742				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	99.85823				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.73434				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	100.13313				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.22297				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	99.98509				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.22109				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.86784				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.76596				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.58079				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.44000	143.75814	3.44000	115.43347				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.25468				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.08342				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.25468				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	100.39016				0.00	0	
Total CLN597 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 CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.00465				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.98646				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.29636				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.29636				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.21900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.97528				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.50604				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.41668				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.68651				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.83850				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.25116				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.02567	9.32000	101.00053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.70182				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.47965				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.02895				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	100.24254				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	100.13675				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	101.05297				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	99.89600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.89495				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	101.99517				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	100.13310				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	100.62010				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	100.61787				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 28/04/2022 Spot Bond					0.00000	100.68776				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62(On 20/12/2024 Spot Bond					0.00000	97.22800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 25/01/2023 Spot Bond					0.00000	100.70077				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			6.28000	107.50703	6.28000	107.48868				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	100.38109				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	90.04274				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			11.60000	65.72988	11.60000	87.61286				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2022 Spot Bond					0.00000	100.37683				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			9.06500	104.37789	9.06500	104.35232				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	100.37939				0.00	0	
Total CLN631 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 CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.35802				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.22959				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.46683				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.83109				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.28403				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.37769				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2022 Spot Bond					0.00000	100.50582				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63: On 12/08/2022 Spot Bond					0.00000	100.40529				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.41170				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.73854				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.28557				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.27135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.64774				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.27362				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.37769				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.14088				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.37769				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.30374				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.37769				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	104.93300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.50152				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.23584				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN658 On 20/06/2025 Spot Bond					0.00000	101.96746				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.97600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.65400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	113.82300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	135.78500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.48507				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.20551				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.45246				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	106.24446				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.24245				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.21655				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.41737				0.00	0	
Total CLN671 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 CLN671										0.00	0	
CLN67: On 09/03/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67: On 31/01/2025 Spot Bond			3.99296	143.82037	3.99296	116.83997				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			3.99296	143.82037	3.99296	116.84073				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 18/06/2021 Spot Bond					0.00000	101.54815				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.42586				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.44850				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.23486				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 28/02/2023 Spot Bond					0.00000	100.49540				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	100.43322				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.02650				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.17947				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.21360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.44989				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.44808				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.44784				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.26685				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	101.08907				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.26693				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.48807				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	101.15892				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	93.73878				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	86.32903				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	84.76472				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN699 On 21/12/2026 Spot Bond					0.00000	104.03432				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.12756				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.40395				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.18172				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.45475				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.94064				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	86.91149				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	88.28326				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.45981				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	99.97190				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.23683				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	83.31199				0.00	0	
Total CLN710 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 CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.56054				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	99.97471				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.38237				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.24536				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.24536				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.24536				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.32934				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	101.01092				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	99.97490				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.30515				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.63429				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.11014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	82.35977				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.14089				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.14089				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.14089				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.16221				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.16221				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.16221				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	84.91662				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	85.98081				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	86.63592				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN734 On 11/09/2026 Spot Bond					0.00000	99.97436				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.50015				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.50352				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.07155				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.12156				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	105.30100				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	94.06634				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.37202				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.94274				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.62025				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.53563				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.61751				0.00	0	
Total CLN745 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 CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.17505				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.44331				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.41101				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.67000	103.52501	7.67000	103.50372				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.37500				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.67000	108.37427	7.67000	108.35198				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.51500	112.95989	9.51500	112.93104				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.45000	110.04724	6.45000	110.02815				0.00	0	18,900,000.00
Total COJG01 SPOT										0.00	0	18,900,000.00
Total For COJG01										0.00	0	18,900,000.00
COT01 On 03/04/2023 Spot Bond			7.10500	105.03130	7.10500	105.01126				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.92500	103.20509	9.92500	103.17779				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.01500	97.38437	10.01500	97.35837				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.47000	9.47000	9.47000	110.23842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.36352				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.26686				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.22783				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.02771				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.24614				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.74065				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.96934				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.27825				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.17771				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.98475				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.93946				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	100.27946			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.22125			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.76500	8.76500	8.76500	105.48176			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.76752			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.30215			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.22000	99.86385	6.22000	99.84686			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.59000	108.27232	6.59000	108.25293		100,742,648,000.00	15,287,200	16,676,400	
Total DV23 SPOT								100,742,648,000.00	15,287,200	16,676,400	
Total For DV23								100,742,648,000.00	15,287,200	16,676,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	34.98679	100.00000	34.90850		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	34.98679	100.00000	34.90850		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			6.14000	111.66314	6.14000	111.64449		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	102.97093	9.69000	102.94401		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.97093	9.69000	102.94401		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.13500	97.83700	11.13500	97.80772		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	103.09546	10.10000	103.06741		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV29/R On 18/02/2029 Spot Bond			10.10000	103.09546	10.10000	103.06741				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.13788				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.83235				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.56035				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.81847				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.20078				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.50217				0.00	0	2,550,000,00
Total DVF25 SPOT										0.00	0	2,550,000,00
Total For DVF25										0.00	0	2,550,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.32289				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.41332				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	97.32642				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.55539				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.55011				0.00	0	
Total DVFB27 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 DVFB27									0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	95.82068			0.00	0	
Total DVFB28 SPOT									0.00	0	
Total For DVFB28									0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.58152			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.52611			0.00	0	2,850,000,00
Total DVFB30 SPOT									0.00	0	2,850,000,00
Total For DVFB30									0.00	0	2,850,000,00
DVFB30 On 21/08/2025 Spot Bond					0.00000	100.33804			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	106.10003	4.30000	106.08761			0.00	0	
Total E175 SPOT									0.00	0	
Total For E175									0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.67500	105.30770	5.67500	105.29169			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.58000	110.74212	6.58000	110.72264			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.87500	109.45895	4.87500	109.42005			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			4.78000	97.59048	4.78000	97.55584			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	134.47145	2.25000	134.43294			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.70500	145.10516	3.71000	145.01306			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			3.72200	131.56894	3.72200	131.52622			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.76500	128.97989	3.76500	128.93764				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.51500	111.47429	4.51500	111.43564				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.75000	99.57099	4.75000	99.53571				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	134.47145	2.25000	134.43294				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	144.49792				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	142.18894				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	109.76025				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	108.84971				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	109.04783				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	107.41031				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	99.77811				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	101.03457				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.24872				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	96.66231				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	98.29905				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.08500	103.40487	9.08500	103.37990				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00
Total For EMM03										0.00	0	18,100,000.00
EMM04 On 16/05/2028 Spot Bond			10.73500	10.73500	10.73500	96.05605				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.08500	11.08500	11.08500	100.19984				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			9.16500	108.34393	9.16500	106.62093				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.16500	9.16500	9.16500	107.71876				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.22000	11.22000	11.22000	82.40565				0.00	0	
Total EMM07P 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 EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.26500	10.26500	10.26500	101.16903				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.22000	11.22000	11.22000	95.08543				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.02338				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.02595				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.02675				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	99.92950				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	99.93177				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.48539				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.11245				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.19297				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.45040				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	99.93242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	100.08742				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.08979				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.79872				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	99.98518				0.00	0	200,000,00
Total EQT005 SPOT										0.00	0	200,000,00
Total For EQT005										0.00	0	200,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.61599				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.34855				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.33292				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.37349				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.33604				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.35163				0.00	0	
Total ERS36 SPOT										0.00	0	
Total For ERS36										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.32797				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.32045				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.36721				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.93000	109.95841	5.93000	109.94066				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.73403	10.00000	103.70607				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.23500	99.95697	8.23500	99.93494			446,124,537,000.00	54,174,200	20,945,705,200	
Total ES26 SPOT									446,124,537,000.00	54,174,200	20,945,705,200	
Total For ES26									446,124,537,000.00	54,174,200	20,945,705,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.46220	7.85000	101.44086			0.00	0		
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.83000	79.43553	10.91000	78.96463			615,912,930,000.00	56,871,000	2,220,270,900	
Total ES33 SPOT									615,912,930,000.00	56,871,000	2,220,270,900	
Total For ES33									615,912,930,000.00	56,871,000	2,220,270,900	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.75590	7.50000	101.73554			0.00	0		
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.45000	77.80329	11.45000	77.77963			401,446,160,000.00	35,060,800	3,530,255,900	
Total ES42 SPOT									401,446,160,000.00	35,060,800	3,530,255,900	
Total For ES42									401,446,160,000.00	35,060,800	3,530,255,900	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.05172	8.50000	101.02874			0.00	0		
Total ES42/R214 SPOT									0.00	0	0	
Total For ES42/R214									0.00	0	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.02952			0.00	0		
Total EXX04 SPOT									0.00	0	0	
Total For EXX04									0.00	0	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.03440			0.00	0	100,000,000	
Total EXX05 SPOT									0.00	0	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EXX05									0.00	0	100,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.25623			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.36476			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.30008			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.34279			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.35833			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.63114			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.14205			0.00	0	50,000,00
Total FIFB19 SPOT									0.00	0	50,000,00
Total For FIFB19									0.00	0	50,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.29805			0.00	0	
Total FIFC36 SPOT									0.00	0	
Total For FIFC36									0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.49063			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	101.40461			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.13053			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.25210				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.16508				0.00	0	200,000,00
Total FRB24 SPOT										0.00	0	200,000,00
Total For FRB24										0.00	0	200,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.04776				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.15228				0.00	5,000,000,000	2,500,000,00
Total FRB26 SPOT										0.00	5,000,000,000	2,500,000,00
Total For FRB26										0.00	5,000,000,000	2,500,000,00
FRB27 On 03/06/2026 Spot Bond			8.86500	105.43438	8.86500	105.40941				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.88686				0.00	0	1,200,000,00
Total FRB28 SPOT										0.00	0	1,200,000,00
Total For FRB28										0.00	0	1,200,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.62324				0.00	2,000,000,000	1,000,000,00
Total FRB29 SPOT										0.00	2,000,000,000	1,000,000,00
Total For FRB29										0.00	2,000,000,000	1,000,000,00
FRB30 On 19/04/2026 Spot Bond			8.06500	101.49820	8.06500	101.47628				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.77000	173.31498	0.77000	173.27240				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.02000	312.79595	2.02000	312.70852				0.00	0	2,000,000,00
Total FRBI23 SPOT										0.00	0	2,000,000,00
Total For FRBI23										0.00	0	2,000,000,00
FRBI25 On 31/01/2025 Spot Bond			2.28500	2.28500	2.28500	152.49848				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI28 On 31/03/2028 Spot Bond			3.52000	199.58457	3.52000	199.52073				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.82000	3.82000	3.82000	106.80930				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.71500	4.71500	4.71500	215.28217				0.00	0	500,000,00
Total FRBI33 SPOT										0.00	0	500,000,00
Total For FRBI33										0.00	0	500,000,00
FRBI46 On 31/03/2046 Spot Bond			5.26000	90.08041	5.26000	90.04741				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.98000	96.19676	4.98000	96.16208				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.34000	6.34000	6.34000	81.13660				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.41000	6.41000	6.41000	80.34531				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.62000	3.62000	3.62000	145.62690				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	97.31213				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC208										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.82000	172.17216	1.82000	172.12488				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.68000	171.24618	2.68000	171.19513				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.52949				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.33886				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	102.54737				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.70005				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.37135				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.64307				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	103.41900				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.28666				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.37360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	111.63275				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.60403				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.25300				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	109.66202				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.19656				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.43080				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.41086				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.41791				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.58678				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.72651				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.90536				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

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 31/05/2024 Spot Bond					0.00000	100.17190				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.63066				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.18714				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.82522				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.17093				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.34791				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.48017				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.68512				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.44046				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.65171				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.03630				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.48000				0.00	0	
Total FRC319 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 FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.51423				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.36268				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.93473				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	102.49334				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.97355				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.19443				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.49816				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.80364				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.69209				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	101.44875				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	103.51659				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.60523				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.86083				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.75296				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.31546				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.22422				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.86354				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.54485				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.59067				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.86368				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.73549				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.69739				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	

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 31/07/2021 Spot Bond					0.00000	100.63233				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.15496				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.18818				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.70824				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2021 Spot Bond					0.00000	101.10416				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.70933				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.69290				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.70168				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 31/01/2022 Spot Bond					0.00000	100.50714				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.82023				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.67553				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.66685				0.00	0	
Total FRC361 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 FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	101.05984				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.45172				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.18088				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.19018				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.69844				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.19257				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.46000	2.46000	2.46000	171.43212				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.40000	2.40000	2.40000	171.49686				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.38000	2.38000	2.38000	171.51845				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.28000	102.40007	4.28000	102.36530				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.68000	111.55025	4.68000	111.51095				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.77519				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.37701				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.68514				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.72272				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.38498				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.18665				0.00	4,000,000,000	2,000,000,000
Total FRJ25 SPOT										0.00	4,000,000,000	2,000,000,000
Total For FRJ25										0.00	4,000,000,000	2,000,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.38340				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.08560				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.93505				0.00	4,000,000,000	2,000,000,000
Total FRJ29 SPOT										0.00	4,000,000,000	2,000,000,000
Total For FRJ29										0.00	4,000,000,000	2,000,000,000
FRS100 On 15/01/2024 Spot Bond			4.16800	4.16800	4.16800	100.52798				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.60000	4.60000	4.60000	112.67142				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.13856				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS104 On 23/01/2024 Spot Bond					0.00000	100.63918				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.74000	110.68920	4.74000	110.65002				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.56500	218.56498	4.56500	218.48889				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.88000	108.71097	4.88000	108.67209				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.59500	4.59500	4.59500	217.84302				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.17000	147.94797	3.17000	147.90190				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	126.73278	3.70500	126.69149				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.68000	111.55025	4.68000	111.51095				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.71500	215.35800	4.71500	215.28217				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.76500	214.30150	4.76500	214.22579				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.70000	120.58335	2.70000	150.32253				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.79500	213.67058	4.79500	213.59493				0.00	0	
Total FRS123 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 FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.88000	108.71097	4.88000	108.67209				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.25000	190.88701	4.25000	190.82223				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.63000	98.81317	5.63000	98.77584				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.14000	192.16950	4.14000	192.10483				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.20000	191.46875	4.20000	191.40402				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.30500	203.27820	5.30500	203.20347				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.58000	99.43799	5.58000	99.40055				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	108.67209				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.86000	107.28176	4.86000	108.95202				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.01000	193.69786	4.01000	193.63337				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.07500	207.88810	5.07500	207.81294				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.14000	192.16950	4.14000	192.10483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.14000	192.16950	4.14000	192.10483				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.43000	188.80944	4.43000	188.74445				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.47000	146.42744	3.47000	146.38066				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.52000	172.49729	1.52000	172.45135				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.49000	188.12265	4.49000	188.05759				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.53000	187.66640	4.53000	187.60129				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.44000	146.57867	3.44000	146.53195				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.00500	193.75693	4.00500	193.69242				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.54000	4.54000	4.54000	187.48742				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	18.73232				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.46264				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17 On 16/10/2022 Spot Bond					0.00000	100.79573				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.87662				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.28502				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.20700				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	158.28176				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	175.05408				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	145.67974				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	158.26965				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	38.80376				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.48228				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.55355				0.00	0	
Total FRS199 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 FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.44320				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.21973				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.86842				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.32785				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	101.05357				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.82373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.22422				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	101.06623				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	100.42894				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 ² On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 ⁵ On 31/03/2032 Spot Bond					0.00000	101.50973				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 ⁷ On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 ⁸ On 13/10/2023 Spot Bond					0.00000	111.96992				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 ⁹ On 23/10/2025 Spot Bond					0.00000	106.57033				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 ⁰ On 31/03/2032 Spot Bond					0.00000	104.36375				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 ¹ On 04/12/2022 Spot Bond					0.00000	100.04577				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 ² On 12/12/2025 Spot Bond					0.00000	87.32977				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 ³ On 09/12/2023 Spot Bond					0.00000	99.99936				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 ⁴ On 29/12/2025 Spot Bond					0.00000	101.67531				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 ⁵ On 20/12/2021 Spot Bond					0.00000	100.79751				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 ⁶ On 19/01/2024 Spot Bond					0.00000	101.28281				0.00	0	
Total FRS246 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 FRS246										0.00	0	
FRS24 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	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.50714				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.50823				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	95.35157				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.50496				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.09855				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	95.61487				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	102.49053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.80666				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.17746				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	3,000,000,000	6,000,000,000
Total FRS265 SPOT										0.00	3,000,000,000	6,000,000,000
Total For FRS265										0.00	3,000,000,000	6,000,000,000
FRS36 On 07/12/2023 Spot Bond			1.82000	1.82000	1.82000	314.18039				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.56000	316.19113	1.56000	316.10668				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.56000	1.56000	1.56000	316.10668				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.76000	173.32593	0.76000	173.28338				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.76000	173.32593	0.76000	173.28338				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS62 On 04/11/2026 Spot Bond					0.00000	100.54970				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.58000	104.66244	4.58000	104.62585				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.08500	74.24543	4.08500	112.40445				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.59000	2.59000	2.59000	150.89573				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.87000	2.87000	2.87000	149.44166				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.62000	2.62000	2.62000	308.34401				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.05000	5.05000	5.05000	106.52377				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.11500	114.40744	6.11500	114.38851				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.66500	114.59389	6.66500	114.57314				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.41500	110.81095	7.41500	110.78890				0.00	0	323,086,10
Total FRX26 SPOT										0.00	0	323,086,10
Total For FRX26										0.00	0	323,086,10
FRX27 On 07/03/2027 Spot Bond			7.49500	114.99744	7.49500	114.97445				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.67500	116.98807	7.67500	116.96374				0.00	0	
Total FRX28 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 FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.71500	109.67370	8.71500	109.64786				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.81500	107.24077	8.81500	107.21521				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.90000	113.11232	8.90000	113.08541				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.53000	79.27708	10.53000	79.25486				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.18234				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.58488				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.28280				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.26923				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.27843				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.28114				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.18141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.20790				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.27731				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.21761				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.22276				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.31071				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.42000	112.95735	3.42000	112.92147				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.21312				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.11018				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.82713				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.12000	110.18800	6.12000	110.16986				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.46652				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond					0.00000	101.75167				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.81500	104.15205	8.81500	104.12750				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.76778				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.80360				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.99528				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.29870				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.79097				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.78467				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.98791				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.98731				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.40942				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.17018				0.00	0	
Total GRT31 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 GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.14335				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.06291				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.31377				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.37072				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.01736				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.58607				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.17077				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.17510				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.29578				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.28625				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	101.16765				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.69630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.75380				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.70434				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.04530				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.95275				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.00776				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.90037				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.12460				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.79817				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.36411				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.51805				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.62543				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB11 On 15/03/2024 Spot Bond					0.00000	100.16939				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.04366				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.97046				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.08812				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.02110				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.00202				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.16000	311.77162	2.16000	311.68333				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.51000	2.51000	2.51000	317.08952				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.76500	106.48305	9.76500	106.45500				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.61000	79.43097	4.61000	101.94725				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.01000	91.22021	11.01000	91.19321				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.37916	100.00000	12.35146				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.05000	90.56639	11.05000	90.53948				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.37797	100.00000	12.35028				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.91171				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.72059				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.17184				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			1.99000	154.11068	2.02000	153.90720				510,742,866,532,000.00	256,654,706,800	398,304,190,90
Total I2025 SPOT										10,742,866,532,000.00	256,654,706,800	398,304,190,90
Total For I2025										10,742,866,532,000.00	256,654,706,800	398,304,190,90
I2029 On 31/03/2029 Spot Bond			2.95000	113.66511	2.95000	113.63049				192,764,639,520,000.00	65,343,945,600	215,566,231,10
Total I2029 SPOT										12,764,639,520,000.00	65,343,945,600	215,566,231,10
Total For I2029										12,764,639,520,000.00	65,343,945,600	215,566,231,10
I2033 On 28/02/2033 Spot Bond			3.78000	107.72288	3.78000	107.68774				1,055,070,954,000.00	279,119,300	163,333,188,20
Total I2033 SPOT										1,055,070,954,000.00	279,119,300	163,333,188,20
Total For I2033										1,055,070,954,000.00	279,119,300	163,333,188,20
I2038 On 31/01/2038 Spot Bond			4.01000	121.73241	3.98000	122.17298				258,789,999,595,000.00	64,536,159,500	429,750,700,90
Total I2038 SPOT										18,789,999,595,000.00	64,536,159,500	429,750,700,90
Total For I2038										18,789,999,595,000.00	64,536,159,500	429,750,700,90
I2046 On 31/03/2046 Spot Bond			4.00000	111.03997	4.00000	111.00302				113,917,574,400,000.00	28,479,393,600	284,514,591,60
Total I2046 SPOT										13,917,574,400,000.00	28,479,393,600	284,514,591,60
Total For I2046										13,917,574,400,000.00	28,479,393,600	284,514,591,60
I2050 On 31/12/2050 Spot Bond			4.01000	114.77015	3.98000	115.38115				115,182,286,422,000.00	28,723,762,200	252,973,111,60
Total I2050 SPOT										15,182,286,422,000.00	28,723,762,200	252,973,111,60
Total For I2050										15,182,286,422,000.00	28,723,762,200	252,973,111,60
IBL101 On 24/05/2022 Spot Bond			5.98500	5.98500	5.98500	103.22095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.83044				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.28000	310.89695	2.28000	310.80789				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.37946				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.27022				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.32714				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.64134				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.36848				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.81526				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.22082				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.77374				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.42422				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	99.93818				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.85809				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.24244				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.22732				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.41876				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.36259				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.27167				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.27029				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.19233				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.00444				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.19207				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.20018				0.00	0	
Total IBL149 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 IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.92237				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.27820				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.63004				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.60583				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.62579				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.42226				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.47430				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.38974				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.76244				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.78975				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.53562				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.36784				0.00	0	

Contract 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	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.29892				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.30948				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.37938				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.20105				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.84000	0.84000	0.84000	173.19546				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.63000	111.97373	6.63000	111.95355				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.62997				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.16000	172.88893	1.16000	172.84457				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.06000	107.33318	5.06000	107.31861				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.20336				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.50203				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			8.06500	104.83338	8.06500	104.81086				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.63500	110.51204	9.63500	110.82151				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.02763				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.63500	109.44922	8.63500	109.42394				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.69129				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.39007				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.27324				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.89248				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.45046				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.93647				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.43038				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.88486				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	98.31871				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.73243				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.26051				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.51500	103.64887	7.51500	103.62786				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.21519				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.13877				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	105.04756				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.82320				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.00002				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.67657				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.35620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.28845				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.16064				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.18196				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.96664				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.22383				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.52495				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.81419				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.45045				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.45837				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.11136				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.55105				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	101.04826				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.93038				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.25136				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.74151				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	100.98567	2.75000	100.97805				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.90000	183.50538	4.90000	183.43990				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.97800				0.00	632,000,000	616,000,000
Total IV035 SPOT										0.00	632,000,000	616,000,000
Total For IV035										0.00	632,000,000	616,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.32977				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.70443				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.26000	3.26000	3.26000	170.57317				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.55668				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.00000	103.46776	8.00000	103.44563				0.00	0	
Total IV041 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 IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.55015				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.00500	8.00500	8.00500	102.53940				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.86476				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.71000	172.29125	1.71000	172.24446				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.72316				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.51557				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.80000	184.61948	4.80000	184.55411				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.07443				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.17000	103.28425	11.17000	103.25308				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.48500	102.15127	6.48500	102.13368				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.18766				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.21715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.19749				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.92354				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.41751				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.69965				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.41453				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.15199				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.31835				0.00	0	200,000,0€
Total IVC140 SPOT										0.00	0	200,000,0€
Total For IVC140										0.00	0	200,000,0€
IVC144 On 03/12/2021 Spot Bond					0.00000	100.09064				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.55198				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.61367				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.11757				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC148 On 13/12/2021 Spot Bond					0.00000	100.19965				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.17523				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.88340				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	101.61414				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.88278				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.13603				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.87316				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.02828				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.02050				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.99788				0.00	0	
Total IVC178 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 IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.40579				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.42429				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.43780				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.30695				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.47254	7.40000	103.45189				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.19615				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.12020				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.36555				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.91629				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.10986	7.23000	102.56326				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.93511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.85951				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.78403				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			3.95000	3.95000	3.95000	99.70866				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.62416				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.47022				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.39343				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.05000	4.05000	4.05000	99.31676				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.22159				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.14329				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.06512				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.15000	4.15000	4.15000	98.98708				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ058 On 09/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										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	101.49096				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.24080				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.97000	102.79379	5.97000	102.77735				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.97493				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.44455				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.74815				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.55157				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.36972				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.29800				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.87904				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	101.49915				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.60500	125.15676	8.60500	125.12810				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.09121				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.90079				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.95000	103.12661	6.95000	103.10737				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.27977				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.97000	105.42184	8.97000	105.39657				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.49266				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.83500	94.83470	11.83500	94.80507				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.02000	99.53911	10.02000	99.51252				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	99.00127				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.06284				0.00	0	

Contract 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	100.47005				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.57240				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.92817				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.49333				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.88248				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.54863				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.48000	106.47279	6.48000	106.45424				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.29659				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.07553				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.73152				0.00	0	500,000,0€
Total LGL09 SPOT										0.00	0	500,000,0€
Total For LGL09										0.00	0	500,000,0€
LGL10 On 08/10/2025 Spot Bond					0.00000	100.28428				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	99.99988				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.71126				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.84383				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.31541				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.32357				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.87116				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.29738				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.30549				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.42371				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.27529				0.00	5,000,000,000	5,000,000,000
Total MBF063 SPOT										0.00	5,000,000,000	5,000,000,000
Total For MBF063										0.00	5,000,000,000	5,000,000,000
MBF06 On 30/09/2022 Spot Bond					0.00000	101.22521				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	99.99206				0.00	0	
Total MBF066 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 MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.27673				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.29858				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.14909				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.15888				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.28528				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.22290				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.57008				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	101.07587				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.39273				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.54108				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.19055				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.94174				0.00	0	

Contract 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	100.96142				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.60958				0.00	0	100,000,00
Total MBP050 SPOT										0.00	0	100,000,00
Total For MBP050										0.00	0	100,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.28287				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.97054				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.54500	7.54500	7.54500	116.86999				0.00	0	10,000,00
Total MMIG04 SPOT										0.00	0	10,000,00
Total For MMIG04										0.00	0	10,000,00
MMIG0 On 12/08/2022 Spot Bond			5.77000	109.22129	5.77000	109.20413				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	102.25679				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.43370				0.00	0	797,000,00
Total MMIG07 SPOT										0.00	0	797,000,00
Total For MMIG07										0.00	0	797,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.07692				0.00	0	400,000,00
Total MML01 SPOT										0.00	0	400,000,00
Total For MML01										0.00	0	400,000,00
MML02 On 10/12/2026 Spot Bond			8.16500	104.90591	8.16500	104.88286				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.01862				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			8.41500	99.43715	8.41500	99.41781				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.89467				0.00	1,500,000,000	750,000,000
Total MTN07 SPOT										0.00	1,500,000,000	750,000,000
Total For MTN07										0.00	1,500,000,000	750,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.86782				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.53761				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.47241				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.17435				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.43419				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.45042				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.92255				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.08811				0.00	0	500,000,000
Total MTN17 SPOT										0.00	0	500,000,000
Total For MTN17										0.00	0	500,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	98.28467				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.02733				0.00	0	
Total MTN19 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 MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.81135				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.48424				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.69792				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.11500	103.58832	8.11500	103.56557				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.75352				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	100.24900				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.24900				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.26633				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.26627				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.89429				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.70868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.24567				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.60823				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.45769				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.08135				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.39485				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.66135				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.90643				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.95000	103.63122	5.95000	103.61471				0.00	0	400,000,00
Total NAM01 SPOT										0.00	0	400,000,00
Total For NAM01										0.00	0	400,000,00
NAM03 On 01/08/2023 Spot Bond			6.57000	110.44204	6.57000	110.42232				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.04500	109.64247	9.04500	109.61569				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01G On 29/04/2022 Spot Bond					0.00000	100.64252				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG02 On 30/04/2024 Spot Bond					0.00000	100.68868				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.56810				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.78591				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.60261				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.13500	111.22122	6.13500	111.20296				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.02000	104.42956	5.02000	104.41523				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.43500	105.05878	5.43500	105.04322				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.41500	112.82341	6.41500	112.80372				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.61500	110.66260	7.61500	110.64000				0.00	0	1,260,000,00
Total NBK17A SPOT										0.00	0	1,260,000,00
Total For NBK17A										0.00	0	1,260,000,00
NBK19 On 01/06/2022 Spot Bond			5.96500	103.66662	5.96500	103.64997				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.95500	114.36720	6.95500	114.34584				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.06307				0.00	0	
Total NBK20B 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 NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.96500	116.79555	7.96500	116.77035				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.06000	107.47076	5.06000	107.45617				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.65000	115.92556	6.65000	115.90495				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.69000	116.88476	7.69000	116.86079				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.42360				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.54500	5.54500	5.54500	111.42818				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.24209				0.00	7,200,000,000	3,600,000,00
Total NBK25B SPOT										0.00	7,200,000,000	3,600,000,00
Total For NBK25B										0.00	7,200,000,000	3,600,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	30.32591	100.00000	30.25916				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.57160				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.87500	114.06276	7.87500	114.03882				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.46500	112.61395	5.46500	112.59717				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.03500	118.48603	7.03500	118.46340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.92000	111.94797	5.92000	111.92993				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.59500	109.30979	5.59500	109.29340				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.78265				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.21802				0.00	0	920,000,00
Total NBK35B SPOT										0.00	0	920,000,00
Total For NBK35B										0.00	0	920,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	104.48415				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.71835				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.84000	9.84000	9.84000	72.77339				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.69617				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.93798				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.10323				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.17550				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK46I On 15/08/2025 Spot Bond					0.00000	101.32213				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.73150				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.45321				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.12152				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.43466				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.57356				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.76537				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.79655				0.00	5,000,000,000	2,500,000,000
Total NBK53B SPOT										0.00	5,000,000,000	2,500,000,000
Total For NBK53B										0.00	5,000,000,000	2,500,000,000
NBK54I On 21/02/2029 Spot Bond					0.00000	100.39883				0.00	3,600,000,000	1,800,000,000
Total NBK54B SPOT										0.00	3,600,000,000	1,800,000,000
Total For NBK54B										0.00	3,600,000,000	1,800,000,000
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.62980				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.51091				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.60891				0.00	0	
Total NBKB57 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 NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.91861			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.39356			0.00	0	
Total NBKB59 SPOT									0.00	0	
Total For NBKB59									0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.65108			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.24853			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.72879			0.00	0	
Total NBKB62 SPOT									0.00	0	
Total For NBKB62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.78863			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.22431			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			9.01000	106.32210	9.01000	106.29663			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.21365			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.04500	105.78877	9.04500	105.76334			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	

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					0.00000	101.22431				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.24126				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.26258				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.09307				0.00	60,000,000	30,000,000
Total NEDT1B SPOT										0.00	60,000,000	30,000,000
Total For NEDT1B										0.00	60,000,000	30,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	102.34245				0.00	100,000,000	50,000,000
Total NGL01 SPOT										0.00	100,000,000	50,000,000
Total For NGL01										0.00	100,000,000	50,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	100.25306				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.56621				0.00	296,000,000	248,000,000
Total NGL02 SPOT										0.00	296,000,000	248,000,000
Total For NGL02										0.00	296,000,000	248,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.42709				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.88541				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.91331				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.24990				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.76082				0.00	0	
Total NGL07 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 NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.68344				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.99764				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.67136				0.00	0	2,700,000,00
Total NGLT1B SPOT										0.00	0	2,700,000,00
Total For NGLT1B										0.00	0	2,700,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.61322				0.00	0	700,000,00
Total NGT103 SPOT										0.00	0	700,000,00
Total For NGT103										0.00	0	700,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.24090				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.01250				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.95354				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.47948				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.58179				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.68586				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.51577				0.00	0	500,00
Total NHM009 SPOT										0.00	0	500,00
Total For NHM009										0.00	0	500,00
NHM01 On 24/05/2022 Spot Bond					0.00000	102.06701				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM011 SPOT										0.00	0	1,000,000.00
Total For NHM011										0.00	0	1,000,000.00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.11837				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.56416				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.90938				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.63544				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.23852				0.00	0	2,953,040.00
Total NHM018 SPOT										0.00	0	2,953,040.00
Total For NHM018										0.00	0	2,953,040.00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.29334				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.30919				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.76500	4.76500	4.76500	214.22579				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.51000	3.51000	3.51000	199.64299				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.77500	2.77500	2.77500	149.93317				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.24500	3.24500	3.24500	111.26433				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	110.79294				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	149.39004				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	195.88746	3.45000	195.82514				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.27000	3.27000	3.27000	147.39276				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.15500	3.15500	3.15500	204.03894				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.30000	202.29375	3.30000	202.23023				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.84500	109.20150	4.84500	109.16256				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.75010				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.25470				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.32002				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	133.01650				0.00	0	
Total NN02 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 NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.17280				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.24840				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	100.24937				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.21050				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.57700				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.00500				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.11330				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.25328				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.15130				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	144.72750				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.49876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	144.51810				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	141.05310				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.92885				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.29890				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.62908				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.70823				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.39366				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.37930				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.92485				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.68139				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000
Total NN090 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000
Total For NN090									10,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 12/06/2025 Spot Bond					0.00000	101.12670				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	106.23000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	104.62000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	107.98000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	106.74000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	106.24940				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	112.91490				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.30049				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.71891				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.78717				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	95.59011				0.00	0	
Total NNF027 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 NNF027										0.00	0	
NNF027 On 09/07/2021 Spot Bond					0.00000	101.51687				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF028 On 19/04/2022 Spot Bond					0.00000	94.56862				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	112.91490				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.65646				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF030 On 19/04/2022 Spot Bond					0.00000	94.55395				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF031 On 06/08/2021 Spot Bond					0.00000	100.44846				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF032 On 17/08/2021 Spot Bond					0.00000	100.29354				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF033 On 19/08/2021 Spot Bond					0.00000	100.32456				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF034 On 25/08/2021 Spot Bond					0.00000	100.20065				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF035 On 25/08/2021 Spot Bond					0.00000	100.20065				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF036 On 01/09/2021 Spot Bond					0.00000	100.10584				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF037 On 05/08/2024 Spot Bond					0.00000	130.55270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.37260				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.37156				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.68108				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.24643				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.24694				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.22277				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.18192				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.91097				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.26430				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.25337				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.20128				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.97927				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.20774				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.64000	108.67371	6.64000	108.65443				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.41000	197.41093	2.41000	197.35368				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.31500	115.87891	9.31500	115.85008				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.72933	100.00000	12.70115				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	101.59075				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.37291				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.18388				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.72712				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.93572				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.93470				0.00	0	
Total NTC28 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 NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.95611				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.98587				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.73948				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	99.83143				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.92594				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.81000	105.67711	5.81000	105.66067				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.22500	114.57955	7.22500	114.55744				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.00000	108.45249	6.00000	108.43506				0.00	0	12,053,30
Total OML09 SPOT										0.00	0	12,053,30
Total For OML09										0.00	0	12,053,30
OML10 On 14/09/2025 Spot Bond			7.55000	116.31629	7.55000	116.29286				0.00	0	780,000,00
Total OML10 SPOT										0.00	0	780,000,00
Total For OML10										0.00	0	780,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.05532				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.81476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.21879				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.28465				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.69391				0.00	800,000,000	1,800,000,000
Total PEP03 SPOT										0.00	800,000,000	1,800,000,000
Total For PEP03										0.00	800,000,000	1,800,000,000
PEP04 On 05/05/2026 Spot Bond					0.00000	100.52512				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.18477				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.90406				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.17826				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.30547				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.34329				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.34869				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.35409				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	21/12/2026	Spot Bond			7.25000	119.52059	7.26500	119.42385			462,392,322,450,000.00	1,443,088,596,200	1,941,222,063,40
Total R186 SPOT												2,392,322,450,000.00	443,088,596,200	341,222,063,40
Total For R186												2,392,322,450,000.00	443,088,596,200	341,222,063,40
R197	On	07/12/2023	Spot Bond			1.20000	318.88017	1.21000	318.72300			6,595,062,480,000.00	5,495,885,400	50,938,937,50
Total R197 SPOT												6,595,062,480,000.00	5,495,885,400	50,938,937,50
Total For R197												6,595,062,480,000.00	5,495,885,400	50,938,937,50
R202	On	07/12/2033	Spot Bond			3.78200	236.25910	3.76500	236.58447			292,091,972,390,000.00	77,232,145,000	143,744,573,40
Total R202 SPOT												2,091,972,390,000.00	77,232,145,000	143,744,573,40
Total For R202												2,091,972,390,000.00	77,232,145,000	143,744,573,40
R2023	On	28/02/2023	Spot Bond			4.98500	106.64747	4.97000	106.65849			754,278,556,235,000.00	552,513,251,000	216,252,534,40
Total R2023 SPOT												4,278,556,235,000.00	552,513,251,000	216,252,534,40
Total For R2023												4,278,556,235,000.00	552,513,251,000	216,252,534,40
R2030	On	31/01/2030	Spot Bond			8.76500	98.28663	8.76500	98.26334			098,766,879,635,500.00	1,380,349,900,700	1,982,897,109,90
Total R2030 SPOT												18,766,879,635,500.00	380,349,900,700	382,897,109,90
Total For R2030												18,766,879,635,500.00	380,349,900,700	382,897,109,90
R2032	On	31/03/2032	Spot Bond			9.47000	93.43507	9.47000	93.41145			284,942,908,932,000.00	874,861,975,600	1,735,354,248,00
Total R2032 SPOT												14,942,908,932,000.00	874,861,975,600	735,354,248,00
Total For R2032												14,942,908,932,000.00	874,861,975,600	735,354,248,00
R2035	On	28/02/2035	Spot Bond			10.02000	93.99305	10.02000	93.96808			487,532,902,486,000.00	547,657,974,300	1,598,481,121,90
Total R2035 SPOT												17,532,902,486,000.00	547,657,974,300	598,481,121,90
Total For R2035												17,532,902,486,000.00	547,657,974,300	598,481,121,90
R2037	On	31/01/2037	Spot Bond			10.25000	89.53304	10.25000	89.50832			690,640,706,200,000.00	1,140,550,312,800	858,073,109,80
Total R2037 SPOT												10,640,706,200,000.00	140,550,312,800	358,073,109,80
Total For R2037												10,640,706,200,000.00	140,550,312,800	358,073,109,80
R2040	On	31/01/2040	Spot Bond			10.42500	91.59579	10.42500	91.57008			518,873,942,720,000.00	433,465,126,400	1,063,120,094,60
Total R2040 SPOT												18,873,942,720,000.00	433,465,126,400	1,063,120,094,60
Total For R2040												18,873,942,720,000.00	433,465,126,400	1,063,120,094,60
R2044	On	31/01/2044	Spot Bond			10.47000	88.32148	10.47000	88.29659			002,997,650,492,000.00	382,330,243,600	1,503,472,370,20
Total R2044 SPOT												12,997,650,492,000.00	382,330,243,600	503,472,370,20
Total For R2044												12,997,650,492,000.00	382,330,243,600	503,472,370,20
R2048	On	28/02/2048	Spot Bond			10.38000	87.74551	10.38000	87.72138			300,673,588,632,000.00	2,630,122,696,400	1,166,641,875,20
Total R2048 SPOT												10,673,588,632,000.00	630,122,696,400	166,641,875,20
Total For R2048												10,673,588,632,000.00	630,122,696,400	166,641,875,20
R209	On	31/03/2036	Spot Bond			9.88000	73.26503	9.96000	72.75908			836,801,952,616,000.00	793,198,578,200	521,880,233,60
Total R209 SPOT												16,801,952,616,000.00	793,198,578,200	521,880,233,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209									16,801,952,616,000.00	793,198,578,200	521,880,233,60
R210 On 31/03/2028 Spot Bond			2.79500	208.67238	2.80000	208.54543			66,582,378,759,000.00	23,821,960,200	62,397,957,20
Total R210 SPOT									16,582,378,759,000.00	23,821,960,200	62,397,957,20
Total For R210									16,582,378,759,000.00	23,821,960,200	62,397,957,20
R212 On 31/01/2022 Spot Bond			0.51000	173.60008	0.51000	173.55865			43,098,366,000,000.00	84,506,600,000	201,904,600,00
Total R212 SPOT									13,098,366,000,000.00	84,506,600,000	201,904,600,00
Total For R212									13,098,366,000,000.00	84,506,600,000	201,904,600,00
R213 On 28/02/2031 Spot Bond			9.06500	88.76161	9.13500	88.33415			149,383,809,818,500.00	568,051,164,900	568,554,439,10
Total R213 SPOT									19,383,809,818,500.00	568,051,164,900	568,554,439,10
Total For R213									19,383,809,818,500.00	568,051,164,900	568,554,439,10
R214 On 28/02/2041 Spot Bond			10.38000	69.48142	10.38000	69.46232			331,682,431,144,000.00	224,632,218,800	609,657,787,90
Total R214 SPOT									1,682,431,144,000.00	224,632,218,800	609,657,787,90
Total For R214									1,682,431,144,000.00	224,632,218,800	609,657,787,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.29815			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.10792			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.00174			0.00	0	100,000,00
Total RDFB11 SPOT									0.00	0	100,000,00
Total For RDFB11									0.00	0	100,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.14862			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.98968			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.24255			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.81088			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.37964			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.11633				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	101.32995				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.12866				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.18194				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.06377				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.24616				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.66381				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.33345				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5: On 11/06/2021 Spot Bond					0.00000	99.97144				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.30589				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	101.31141				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	100.55001				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.04769				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.03674				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.04544				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.86089				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.10048				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.42763				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.61420				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.42282				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.84801				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.17715				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.81964				0.00	0	
Total RES49 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 RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.77007				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.50335				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.62000	106.55951	6.62000	106.54045				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.00500	96.18635	11.00500	96.15805				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.13000	106.38099	5.13000	106.36634				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.56986				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.22543				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.76000	104.91214	4.76000	104.89848				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.01000	113.18770	7.01000	113.16652				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.35654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.08500	112.98012	6.08500	112.96141				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.11000	104.83798	7.11000	104.81809				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.53000	110.68247	7.53000	110.66000				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.11000	113.93990	6.11000	113.92127				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.31500	112.19028	6.31500	112.17102				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.36000	111.70809	8.36000	111.68283				0.00	0	10,000,00
Total SBS39 SPOT										0.00	0	10,000,00
Total For SBS39										0.00	0	10,000,00
SBS4 On 16/11/2021 Spot Bond			4.55500	102.27071	4.55500	102.25820				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.39500	106.97031	5.39500	106.95484				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.71000	115.64946	6.71000	115.62872				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.68000	116.52424	7.68000	116.50038				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.47500	111.57691	5.47500	111.56026				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS47 On 15/02/2023 Spot Bond					0.00000	101.65741				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.04668				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.73000	106.33277	4.73000	106.31904				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.77000	5.77000	5.77000	113.16013				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.25245				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.60888				0.00	4,000,000,000	2,000,000,000
Total SBS53 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBS53										0.00	4,000,000,000	2,000,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	100.67340				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.10000	103.67890	5.10000	103.66456				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.58309				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.90080				0.00	8,000,000,000	4,000,000,000
Total SBS58 SPOT										0.00	8,000,000,000	4,000,000,000
Total For SBS58										0.00	8,000,000,000	4,000,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	101.29570				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.14884				0.00	0	
Total SBS62 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 SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.17313				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.70395				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.95640				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.32696				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.05746				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.52497				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.10592				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.65000	315.52326	1.65000	315.43824				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.71500	4.71500	4.71500	215.28217				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.18865				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.56348				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT105 On 31/03/2024 Spot Bond					0.00000	105.07500				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 SBT103 SPOT										0.00	0	300,000,00
Total For SBT103										0.00	0	300,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.05725				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	1,000,000,000	1,000,000,00	
Total SBT105 SPOT									10,000,000,000,000.00	1,000,000,000	1,000,000,00	
Total For SBT105									10,000,000,000,000.00	1,000,000,000	1,000,000,00	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.87003				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.21485				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.07000	107.64179	7.07000	107.62135				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.42556				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.16801				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.26206				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.39773				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.46257				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.23061				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.50255				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.36332				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.34899				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.50457				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.36146				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.37890				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.38328				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.35215				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.38328				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.43619				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.42065				0.00	0	
Total SLRC4 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 SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.76553				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.39575				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.77000	110.38624	6.77000	110.36615				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.80788				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.14277				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.29944				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.33746				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.76960				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.27019				0.00	0	88,664,90
Total SPDA13 SPOT										0.00	0	88,664,90
Total For SPDA13										0.00	0	88,664,90
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.28267				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.17120				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	99.91630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	99.95094				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.15124				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG007 On 15/10/2022 Spot Bond					0.00000	100.99361				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.92119				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.18320				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.10776				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.86634				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.43500	3.43500	3.43500	146.55718				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.24000	119.56951	7.24000	119.54614				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.62500	91.37093	8.62500	91.34998				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.14122				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 13/10/2023 Spot Bond					0.00000	100.86355				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			6.37000	108.87807	6.37000	108.85942				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			4.68000	111.55025	4.68000	111.51095				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.10133				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.66290				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.46027				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			2.24000	2.24000	2.24000	311.09937				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.67085				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.55988				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	100.82962				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	149.70011				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			4.88000	4.88000	4.88000	108.67209				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.79000	3.79000	3.79000	107.03673				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.98000	3.98000	3.98000	193.98807				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.18745				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.18388				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.17505				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.91323				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.91550				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	99.82596				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.88380				0.00	0	

Contract 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	104.74400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.20924				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.92269				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.54398				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	216.87846				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.99118				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.85232				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.11764				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.15567				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.02923				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.43000	94.52953	9.43000	94.50546				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10 On 28/11/2021 Spot Bond					0.00000	100.15882				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.46300				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.02500	93.69310	4.02500	193.45628				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.82000	88.80087	4.82000	213.07092				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.49007				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.42594				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	101.39271				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 14/07/2021 Spot Bond					0.00000	100.73724				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN11 On 10/08/2021 Spot Bond					0.00000	100.42861				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	100.88377				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	100.63512				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN11 On 19/08/2021 Spot Bond					0.00000	100.24652				0.00	0	
Total SSN116 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 SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	100.37938				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.37621				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.83500	105.91476	7.83500	105.89253				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.28660				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.09000	102.68791	4.09000	102.67661				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.24544				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.23514				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.25935				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.27102				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.85867	7.21000	101.83461				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.63633				0.00	0	320,000,00
Total TFS142 SPOT										0.00	0	320,000,00
Total For TFS142										0.00	0	320,000,00
TFS145 On 20/03/2022 Spot Bond					0.00000	101.69200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.21598				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.54466				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.86578				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.51102				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.17646				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.71219				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.92654				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.19471				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.55667				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.42982				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.77040				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS163 On 22/10/2022 Spot Bond					0.00000	100.86216				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.25761				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.50594				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.71978				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	100.29379				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.09000	103.15336	4.09000	103.14200				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.58503				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.09000	102.78610	4.09000	102.77479				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.32512				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.39896				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.30356				0.00	0	
Total TH14B3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.57349				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.60805				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.33435				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.50398				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.06420				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.92107				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.27182				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	100.49619				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.18559				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.26916				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.25784				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.29283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.56601				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.63110				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.31699				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.72467				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.30466				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.48134				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.77891				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.41388				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.43555				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.15546				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.53521	8.49000	102.51167				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ⁴ On 21/08/2022 Spot Bond					0.00000	100.49353				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A ⁵ On 21/08/2024 Spot Bond					0.00000	100.27379				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁷ On 21/08/2022 Spot Bond					0.00000	100.26092				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ⁸ On 21/08/2024 Spot Bond					0.00000	100.27225				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ⁹ On 21/08/2024 Spot Bond			5.76000	101.72456	5.76000	101.70861				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ¹ On 21/08/2024 Spot Bond					0.00000	100.28357				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ² On 21/08/2024 Spot Bond					0.00000	100.30208				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ³ On 21/08/2024 Spot Bond					0.00000	100.30310				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ¹ On 21/08/2024 Spot Bond					0.00000	100.29951				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ² On 21/08/2024 Spot Bond					0.00000	100.32416				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ³ On 21/08/2024 Spot Bond					0.00000	100.31749				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D ¹ On 21/08/2024 Spot Bond					0.00000	100.40976				0.00	0	
Total TH16D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.45320				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.42766				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.29410				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.31255				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.40661				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.22656				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.83697				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.11000	105.80479	6.11000	105.78748				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.17000	109.34642	7.17000	109.32549				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.01091				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.99522				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.71500	106.32811	7.71500	106.30612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.32374				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.87755				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.19745				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.44629				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.89000	109.54418	6.89000	109.52402			91,809,250,000.00	13,325,000	1,246,655,200	
Total TN23 SPOT									91,809,250,000.00	13,325,000	1,246,655,200	
Total For TN23									91,809,250,000.00	13,325,000	1,246,655,200	
TN23/R On 06/11/2023 Spot Bond			100.00000	24.35426	100.00000	24.30065			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	107.10347	8.29000	107.07944			156,384,218,000.00	18,864,200	6,663,394,400	
Total TN25 SPOT									156,384,218,000.00	18,864,200	6,663,394,400	
Total For TN25									156,384,218,000.00	18,864,200	6,663,394,400	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.20053	100.00000	15.16651			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			8.99500	100.18466	8.99500	100.16070			110,893,958,000.00	12,328,400	13,861,400,500	
Total TN27 SPOT									110,893,958,000.00	12,328,400	13,861,400,500	
Total For TN27									110,893,958,000.00	12,328,400	13,861,400,500	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.94239	100.00000	9.92050			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			10.37500	102.48499	10.37500	102.45667			0.00	0	1,200,000,000	
Total TN30 SPOT									0.00	0	1,200,000,000	
Total For TN30									0.00	0	1,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30/R On 09/10/2030 Spot Bond			8.00000	117.97469	8.00000	117.94940				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.72000	94.42596	11.72000	94.39658				0.00	0	1,880,000,00
Total TN40 SPOT										0.00	0	1,880,000,00
Total For TN40										0.00	0	1,880,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.78961	10.75000	101.76050				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.19017				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.19227				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.51437	7.61000	103.57097				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.16325				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.36135				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.08000	104.62776	6.08000	104.61073				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.37869				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.49525				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.56519				0.00	0	
Total TRA3B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.81541				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.85872				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.37000	108.76127	6.37000	108.74264				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.81541				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.85872				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.34637	8.62000	101.32301				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.25378				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.84379				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.21825				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.27808				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24: On 21/07/2021 Spot Bond					0.00000	99.45804				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	98.82771				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.89837				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 29/11/2021 Spot Bond					0.00000	98.03831				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	96.77406				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	96.26990				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	96.13835				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	95.54076				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.65543				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.84837				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.69791				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.79652				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	

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 10/06/2021 Spot Bond					0.00000	101.43521				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond					0.00000	101.22617				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.69460				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	104.04458				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	107.90233				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.42167				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.14626				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	100.99666				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	100.92482				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.41500	109.94824	9.41500	109.92075				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.33654				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.37709				0.00	0	
Total UU1A02 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 UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.39579				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.47670				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.90671				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.71912				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.26600				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.23247				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.36919				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.38323				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.10522				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.22620				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.05e+017	1,692,627,484,700	273,079,368,50
Total for SPOT :										1.05e+017	692,627,484,700	273,079,368,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total Futures									1.05e+017	692,627,489,434	273,080,388,400
Total Options									28,342,602.00	16,900	120,400
Grand Total:									1.05e+017	692,627,506,334	273,080,508,800