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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2021

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			10.95922	80.14126	10.99240	79.95829			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.18583	77.24144	11.22024	77.05719			0.00	0	
ES33	On	03/02/2022	Bond Future			11.42448	78.12810	11.46027	77.94223			0.00	0	
ES33	On	05/05/2022	Bond Future			11.66525	75.27497	11.70249	75.08729			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.49059	79.02796	11.51821	78.85408			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			11.70471	75.63297	11.73338	75.45796			0.00	0	
ES42	On	03/02/2022	Bond Future			11.92281	76.50158	11.95262	76.32506			0.00	0	
ES42	On	05/05/2022	Bond Future			12.15049	73.14800	12.18156	72.96976			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			153.43734	153.43734	153.38785	153.38785			0.00	0	5,2
I2025	On	04/11/2021	Bond Future			155.14969	155.14969	155.10109	155.10109			0.00	0	
I2025	On	03/02/2022	Bond Future			155.39352	155.39352	155.34530	155.34530			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/05/2022	Bond Future			157.26594	157.26594	157.21782	157.21782			0.00	0	
Total I2025 Future												0.00	0	5,21
Total For I2025												0.00	0	5,21
I2029	On	05/08/2021	Bond Future			114.33490	114.33490	114.27027	114.27027			0.00	0	3,00
I2029	On	04/11/2021	Bond Future			114.44043	114.44043	114.37614	114.37614			0.00	0	
I2029	On	03/02/2022	Bond Future			115.78084	115.78084	115.71638	115.71638			0.00	0	
I2029	On	05/05/2022	Bond Future			115.98254	115.98254	115.91790	115.91790			0.00	0	
Total I2029 Future												0.00	0	3,00
Total For I2029												0.00	0	3,00
I2033	On	05/08/2021	Bond Future			108.17837	108.17837	108.10953	108.10953			0.00	0	9,00
I2033	On	04/11/2021	Bond Future			108.13590	108.13590	108.06726	108.06726			0.00	0	
I2033	On	03/02/2022	Bond Future			109.40237	109.40237	109.33355	109.33355			0.00	0	
I2033	On	05/05/2022	Bond Future			109.44830	109.44830	109.37920	109.37920			0.00	0	
Total I2033 Future												0.00	0	9,00
Total For I2033												0.00	0	9,00
I2038	On	05/08/2021	Bond Future			120.98404	120.98404	120.90410	120.90410			0.00	0	7,71
I2038	On	04/11/2021	Bond Future			122.33437	122.33437	122.25448	122.25448			0.00	0	
I2038	On	03/02/2022	Bond Future			121.99722	121.99722	121.91724	121.91724			0.00	0	
I2038	On	05/05/2022	Bond Future			123.46749	123.46749	123.38711	123.38711			0.00	0	
Total I2038 Future												0.00	0	7,71
Total For I2038												0.00	0	7,71
I2046	On	05/08/2021	Bond Future			111.56380	111.56380	111.58678	111.58678			0.00	0	18,00
I2046	On	04/11/2021	Bond Future			110.96965	110.96965	110.99405	110.99405			0.00	0	
I2046	On	03/02/2022	Bond Future			112.26961	112.26961	112.29481	112.29481			0.00	0	
I2046	On	05/05/2022	Bond Future			111.74754	111.74754	111.77347	111.77347			0.00	0	
Total I2046 Future												0.00	0	18,00
Total For I2046												0.00	0	18,00
I2050	On	05/08/2021	Bond Future			113.77915	113.77915	113.70358	113.70358			0.00	0	11,00
I2050	On	04/11/2021	Bond Future			115.04870	115.04870	114.97362	114.97362			0.00	0	
I2050	On	03/02/2022	Bond Future			114.43032	114.43032	114.35491	114.35491			0.00	0	
I2050	On	05/05/2022	Bond Future			115.80931	115.80931	115.73353	115.73353			0.00	0	
Total I2050 Future												0.00	0	11,00
Total For I2050												0.00	0	11,00
R186	On	05/08/2021	Bond Future			7.22303	115.79872	8.45875	110.09523		7.34	0.00	0	91,30
R186	On	04/11/2021	Bond Future			7.39318	117.06271	8.70773	111.29813		6.63	0.00	0	
R186	On	03/02/2022	Bond Future			7.57299	113.12380	8.97597	107.29390		6.31	0.00	0	
R186	On	05/05/2022	Bond Future			7.76512	114.46143	9.26711	108.56327		5.89	0.00	0	

Contract 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												0.00	0	91,35
R186	On	05/08/2021	Bond Future	8.62	Call			1,808.04000	1.80804	6,467,600	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,090.40000	1.09040	46,470	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			1,833.56000	1.83356	6,510,380	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,071.62000	1.07162	44,950	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			1,782.72000	1.78272	6,424,830	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			1,109.42000	1.10942	48,040	7.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			3,605.23000	3.60523	835,260	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			1,953.22000	1.95322	313,600	7.14	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			957.45000	0.95745	3,971,190	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			3,575.49000	3.57549	824,650	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			971.59000	0.97159	4,004,420	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			3,545.90000	3.54590	814,150	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			943.45000	0.94345	3,938,060	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			573.22000	0.57322	2,943,100	6.72	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			4,646.47000	4.64647	1,251,770	6.72	0.00	0	15,11
R186	On	04/11/2021	Bond Future	8.77	Call			2,217.03000	2.21703	6,341,990	7.14	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			298.78000	0.29878	1,684,320	6.16	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			7,396.46000	7.39646	2,952,100	6.16	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			303.82000	0.30382	1,702,970	6.16	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			7,357.94000	7.35794	2,927,190	6.16	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			308.92000	0.30892	1,721,740	6.17	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			7,319.49000	7.31949	2,902,410	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			4,828.14000	4.82814	1,665,890	6.12	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,131.40000	1.13140	3,838,670	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			4,882.51000	4.88251	1,691,620	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			1,143.98000	1.14398	3,865,600	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			4,855.45000	4.85545	1,678,910	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,156.29000	1.15629	3,892,200	6.12	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												0.00	0	121,74
R197	On	05/08/2021	Bond Future			321.38511	321.38511	321.24974	321.24974			0.00	0	1,12
R197	On	04/11/2021	Bond Future			324.97126	324.97126	324.83738	324.83738			0.00	0	
R197	On	03/02/2022	Bond Future			320.61103	320.61103	320.47752	320.47752			0.00	0	
R197	On	05/05/2022	Bond Future			324.47501	324.47501	324.34130	324.34130			0.00	0	
Total R197 Future												0.00	0	1,12
Total For R197												0.00	0	1,12
R202	On	05/08/2021	Bond Future			237.75294	237.75294	238.03138	238.03138			0.00	0	9,43
R202	On	04/11/2021	Bond Future			240.40577	240.40577	240.68958	240.68958			0.00	0	

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			238.88391	238.88391	239.17224	239.17224			0.00	0	
R202	On	05/05/2022	Bond Future			241.76238	241.76238	242.05541	242.05541			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			5.06999	107.40683	5.08536	107.38352		1.13	0.00	0	15,43
R2023	On	04/11/2021	Bond Future			5.19718	104.67187	5.21484	104.64931		1.25	0.00	0	
R2023	On	03/02/2022	Bond Future			5.34972	105.87303	5.37119	105.85088		1.08	0.00	0	
R2023	On	05/05/2022	Bond Future			5.52671	103.21436	5.55438	103.19245		0.94	0.00	0	
Total R2023 Future												0.00	0	15,43
R2023	On	05/08/2021	Bond Future	5.30	Call			426.69000	0.42669	435,490	1.29	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			101.87000	0.10187	87,360	1.29	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			438.39000	0.43839	447,620	1.30	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			98.47000	0.09847	84,390	1.30	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			415.09000	0.41509	423,440	1.29	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			105.38000	0.10538	90,420	1.29	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			162.85000	0.16285	154,300	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			566.11000	0.56611	535,000	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			167.57000	0.16757	158,790	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			557.99000	0.55799	526,650	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			172.38000	0.17238	163,610	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			549.96000	0.54996	518,630	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			545.42000	0.54542	514,610	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			235.37000	0.23537	226,650	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			557.21000	0.55721	526,340	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			239.81000	0.23981	231,120	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			551.29000	0.55129	520,450	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			244.31000	0.24431	235,650	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			774.07000	0.77407	786,170	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			178.62000	0.17862	168,810	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			762.18000	0.76218	774,150	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			182.42000	0.18242	172,480	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			768.12000	0.76812	780,160	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			180.51000	0.18051	170,640	1.04	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,43
R2030	On	05/08/2021	Bond Future			8.78963	95.58606	8.82169	95.40322		12.65	80,674,634.64	844	101,61
R2030	On	04/11/2021	Bond Future			8.96719	96.63000	9.00050	96.44606		11.37	0.00	0	
R2030	On	03/02/2022	Bond Future			9.15484	93.73474	9.18958	93.54934		10.93	0.00	0	
R2030	On	05/05/2022	Bond Future			9.35190	94.84356	9.38820	94.65643		10.09	0.00	0	

Contract 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												80,674,634.64	844	101,67
R2030	On	05/08/2021	Bond Future	10.42	Call			8,672.47000	8.67247	8,827,230	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			102.34000	0.10234	74,260	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			1,201.41000	1.20141	1,084,420	12.96	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			3,036.26000	3.03626	2,854,900	12.52	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			1,181.06000	1.18106	1,182,540	12.52	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			4,433.68000	4.43368	4,542,840	13.36	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			195.54000	0.19554	149,740	13.67	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			5,535.23000	5.53523	5,664,320	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			431.05000	0.43105	377,300	13.67	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,957.48000	1.95748	1,798,580	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			104.93000	0.10493	76,300	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			3,048.13000	3.04813	3,113,980	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			137.44000	0.13744	102,220	13.67	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			2,101.25000	2.10125	1,937,130	12.67	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,863.40000	1.86340	1,882,120	12.67	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			6,879.61000	6.87961	6,673,820	12.10	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			668.67000	0.66867	594,990	13.36	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			7,390.11000	7.39011	7,527,150	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			2,368.15000	2.36815	2,405,530	12.78	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			729.17000	0.72917	650,130	13.30	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			4,223.27000	4.22327	4,327,070	13.30	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			16,528.55000	16.52855	16,711,130	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			2,004.80000	2.00480	2,028,740	12.70	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			8,099.68000	8.09968	8,247,300	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			8,720.35000	8.72035	8,875,640	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			99.81000	0.09981	72,260	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,624.61000	8.62461	8,778,820	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.48000	0.00048	0,220	13.67	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			206.29000	0.20629	183,340	12.10	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,640.88000	1.64088	1,495,420	12.78	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,417.28000	5.41728	5,171,420	10.99	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,276.19000	1.27619	1,214,270	10.99	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,590.84000	3.59084	3,360,310	11.25	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,308.59000	2.30859	2,262,000	11.25	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,456.21000	12.45621	12,596,280	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,843.50000	8.84350	8,920,280	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			527.29000	0.52729	420,130	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,885.33000	8.88533	8,963,060	12.25	0.00	0	

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			520.16000	0.52016	413,950	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,801.71000	8.80171	8,877,540	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			3,504.61000	3.50461	3,485,350	11.49	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			201.06000	0.20106	146,580	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			1,188.88000	1.18888	1,066,480	12.14	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,986.84000	5.98684	6,048,380	12.14	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			2,412.53000	2.41253	2,209,330	11.49	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			534.49000	0.53449	426,380	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			150.92000	0.15092	107,050	12.25	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			11,672.14000	11.67214	11,801,600	12.25	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			823.28000	0.82328	709,160	11.78	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			5,186.51000	5.18651	5,240,090	11.30	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			2,106.29000	2.10629	1,974,470	11.30	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,834.67000	3.83467	3,848,330	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,984.64000	2.98464	2,812,900	10.99	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,985.86000	5.98586	5,755,400	10.44	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,597.34000	1.59734	1,552,280	10.44	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			4,101.25000	4.10125	4,120,200	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,778.65000	2.77865	2,612,200	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			4,131.53000	4.13153	4,150,750	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,756.61000	2.75661	2,590,430	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			4,071.38000	4.07138	4,089,470	11.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,442.04000	2.44204	2,290,290	11.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			4,597.16000	4.59716	4,630,810	11.15	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,351.59000	4.35159	4,156,360	10.71	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			2,519.08000	2.51908	2,509,250	10.71	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			9,160.95000	9.16095	9,232,230	11.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,801.13000	2.80113	2,633,820	11.03	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			5,327.14000	5.32714	5,378,780	10.37	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			6,117.10000	6.11710	6,190,720	10.58	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,773.28000	3.77328	3,603,640	10.01	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,584.66000	6.58466	6,342,800	9.51	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,699.67000	1.69967	1,644,940	9.51	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			7,964.25000	7.96425	7,722,430	9.51	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			1,244.04000	1.24404	1,189,350	9.51	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			2,103.73000	2.10373	1,990,220	10.58	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,491.36000	2.49136	2,355,870	10.37	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			6,151.09000	6.15109	6,225,170	10.59	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,089.09000	2.08909	1,976,040	10.59	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			6,185.15000	6.18515	6,260,010	10.60	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	10.21	Put			2,074.55000	2.07455	1,962,280	10.60	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,074.30000	5.07430	4,891,760	9.74	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			2,463.40000	2.46340	2,467,990	9.74	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			9,140.57000	9.14057	9,198,550	10.88	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,112.69000	1.11269	983,540	10.88	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			3,576.34000	3.57634	3,593,830	10.01	0.00	0	
Total R2030 Option												0.00	0	29,24
Total For R2030												80,674,634.64	844	130,91
R2032	On	05/08/2021	Bond Future			9.46375	94.95018	9.50074	94.71918		14.39	123,815,034.72	1,304	120,30
R2032	On	04/11/2021	Bond Future			9.64828	91.84192	9.68664	91.60931		13.86	0.00	0	2
R2032	On	03/02/2022	Bond Future			9.83917	92.89627	9.87906	92.66151		12.71	0.00	0	
R2032	On	05/05/2022	Bond Future			10.03534	89.84838	10.07686	89.61132		12.31	0.00	0	
Total R2032 Future												123,815,034.72	1,304	120,37
R2032	On	05/08/2021	Bond Future	11.36	Call			10,745.94000	10.74594	10,950,970	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			77.58000	0.07758	51,610	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			10,796.74000	10.79674	11,002,270	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			75.69000	0.07569	50,220	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			10,695.14000	10.69514	10,899,640	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			79.52000	0.07952	53,020	15.70	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			11,608.50000	11.60850	11,748,610	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			395.94000	0.39594	303,440	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			11,518.06000	11.51806	11,656,390	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,816.90000	3.81690	3,804,440	13.92	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,599.37000	16.59937	16,805,870	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			406.84000	0.40684	312,560	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			75.66000	0.07566	49,550	14.98	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			11,563.27000	11.56327	11,702,490	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			401.36000	0.40136	307,970	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,544.97000	4.54497	4,268,560	13.54	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,351.20000	2.35120	2,307,400	13.54	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			2,954.58000	2.95458	2,709,510	13.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,724.75000	1.72475	1,592,820	13.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			5,446.03000	5.44603	5,479,240	12.98	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,735.39000	2.73539	2,533,840	12.98	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,832.26000	4.83226	4,576,560	12.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			2,149.45000	2.14945	1,990,400	13.31	0.00	0	0
R2032	On	03/02/2022	Bond Future	10.14	Call			4,731.21000	4.73121	4,741,240	12.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			3,215.54000	3.21554	2,990,810	12.81	0.00	0	0
R2032	On	03/02/2022	Bond Future	9.14	Put			6,510.30000	6.51030	6,212,280	12.09	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		3,159.91000	3.15991	3,140,670	12.45	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		7,731.84000	7.73184	7,834,670	13.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,528.77000	2.52877	2,342,310	13.07	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		3,698.39000	3.69839	3,689,310	12.58	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,105.34000	4.10534	3,861,500	12.58	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		7,561.11000	7.56111	7,233,570	11.98	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		3,052.09000	3.05209	3,031,150	12.42	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		6,584.67000	6.58467	6,660,380	13.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,568.89000	2.56889	2,379,600	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		5,764.88000	5.76488	5,811,630	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,548.76000	2.54876	2,360,750	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		5,693.56000	5.69356	5,737,200	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		2,024.52000	2.02452	1,961,260	12.09	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		5,800.81000	5.80081	5,849,110	13.07	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		6,093.16000	6.09316	6,152,660	13.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,375.50000	2.37550	2,200,240	13.16	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,699.27000	4.69927	4,445,270	12.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,589.43000	2.58943	2,398,310	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,618.73000	1.61873	1,525,950	11.98	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		5,729.04000	5.72904	5,774,510	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		8,473.13000	8.47313	8,549,740	13.72	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,510.03000	1.51003	1,351,880	13.72	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,244.98000	2.24498	2,177,680	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		7,500.15000	7.50015	7,667,080	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,230.42000	2.23042	2,160,290	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		7,424.28000	7.42428	7,596,890	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,259.64000	2.25964	2,195,190	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		7,462.19000	7.46219	7,631,950	13.25	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											123,815,034.72	1,304	125,19
R2035	On	05/08/2021	Bond Future			10.06001	95.27933	10.08678	95.09611	15.87	0.00	0	81,83
R2035	On	04/11/2021	Bond Future			10.24668	91.84481	10.27436	91.66053	15.77	0.00	0	
R2035	On	03/02/2022	Bond Future			10.44260	92.89897	10.47133	92.71314	14.33	0.00	0	
R2035	On	05/05/2022	Bond Future			10.63598	89.51959	10.66580	89.33198	14.03	0.00	0	
Total R2035 Future											0.00	0	81,83
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		43,111.16000	43.11116	42,927,940	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		330.10000	0.33010	269,230	17.52	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		5,377.18000	5.37718	5,510,710	17.07	0.00	0	

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		874.83000	0.87483	825,140	17.07	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		2,677.32000	2.67732	2,530,110	15.89	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		42,994.58000	42.99458	42,811,360	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		2,219.29000	2.21929	2,255,300	15.89	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put		43,227.87000	43.22787	43,044,650	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		8,525.11000	8.52511	8,647,460	17.52	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		4,257.65000	4.25765	4,106,470	15.65	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		3,223.05000	3.22305	3,256,150	15.65	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		2,750.01000	2.75001	2,623,360	16.15	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		5,006.32000	5.00632	5,063,950	16.15	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		19,771.44000	19.77144	19,938,740	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call		10,050.54000	10.05054	10,097,040	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		963.19000	0.96319	825,410	17.11	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		6,917.45000	6.91745	7,044,480	16.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		1,782.79000	1.78279	1,725,540	16.82	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		3,882.18000	3.88218	3,731,620	15.75	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		3,191.12000	3.19112	3,224,170	15.64	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call		13,675.96000	13.67596	13,786,560	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		371.33000	0.37133	297,650	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		13,723.68000	13.72368	13,834,970	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		366.44000	0.36644	293,450	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		13,628.23000	13.62823	13,738,140	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		55.38000	0.05538	38,400	17.11	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put		1,592.62000	1.59262	1,548,680	17.03	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call		4,928.74000	4.92874	4,983,860	16.13	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		2,800.76000	2.80076	2,671,600	16.13	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put		4,293.33000	4.29333	4,142,100	15.64	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		376.27000	0.37627	301,900	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		3,586.59000	3.58659	3,620,310	15.75	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call		7,455.63000	7.45563	7,595,970	17.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		2,443.76000	2.44376	2,298,910	15.17	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		5,117.90000	5.11790	4,885,520	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		3,737.85000	3.73785	3,691,300	14.13	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call		9,403.12000	9.40312	9,397,490	15.49	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		2,931.56000	2.93156	2,759,570	14.84	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put		5,704.74000	5.70474	5,468,650	13.99	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		3,259.40000	3.25940	3,209,140	13.99	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call		7,918.87000	7.91887	7,969,270	15.33	0.00	0	

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			1,563.79000	1.56379	1,379,050	15.49	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			7,453.67000	7.45367	7,494,650	15.17	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,884.39000	3.88439	3,668,080	14.45	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			7,416.35000	7.41635	7,156,190	13.61	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			2,228.24000	2.22824	2,153,910	13.61	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			7,245.64000	7.24564	7,281,700	15.10	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,780.87000	1.78087	1,589,410	15.49	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			6,437.15000	6.43715	6,450,990	14.84	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			7,286.74000	7.28674	7,323,900	15.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			2,514.93000	2.51493	2,366,260	15.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			7,204.34000	7.20434	7,239,560	15.09	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,551.94000	2.55194	2,401,330	15.09	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			2,259.22000	2.25922	2,123,790	15.33	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			5,027.70000	5.02770	4,997,220	14.45	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			6,516.79000	6.51679	6,532,640	14.87	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			2,889.42000	2.88942	2,719,440	14.87	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,808.87000	4.80887	4,579,360	14.20	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			4,020.27000	4.02027	3,976,590	14.20	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			10,030.44000	10.03044	10,031,530	15.49	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,533.50000	2.53350	2,383,730	15.10	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,594.07000	2.59407	2,461,890	14.93	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			8,460.69000	8.46069	8,516,870	14.94	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,577.93000	2.57793	2,446,500	14.94	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			8,379.28000	8.37928	8,433,950	14.91	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,610.32000	2.61032	2,477,380	14.91	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			8,419.96000	8.41996	8,475,390	14.93	0.00	0	
Total R2035 Option												0.00	0	13,18
Total For R2035												0.00	0	95,01
R2037	On	05/08/2021	Bond Future			10.29544	86.49900	10.32231	86.31481		17.91	3,719,457.00	43	128,27
R2037	On	04/11/2021	Bond Future			10.47374	87.44380	10.50150	87.25839		16.97	0.00	0	
R2037	On	03/02/2022	Bond Future			10.66069	84.19298	10.68946	84.00602		16.19	0.00	0	
R2037	On	05/05/2022	Bond Future			10.85286	85.18925	10.88270	85.00051		15.10	0.00	0	
Total R2037 Future												3,719,457.00	43	128,27
R2037	On	05/08/2021	Bond Future	12.27	Call			12,016.22000	12.01622	12,172,470	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			91.92000	0.09192	63,980	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			12,068.72000	12.06872	12,225,470	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			89.84000	0.08984	62,400	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			11,963.70000	11.96370	12,119,440	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			94.05000	0.09405	65,600	19.77	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 Interr
R2037	On	04/11/2021	Bond Future	12.81	Put		373.83000	0.37383	305,360	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		7,855.65000	7.85565	7,943,150	18.39	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		13,943.63000	13.94363	14,061,190	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		369.07000	0.36907	301,220	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		13,990.11000	13.99011	14,108,280	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		364.36000	0.36436	297,120	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		13,897.15000	13.89715	14,014,090	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		11,533.30000	11.53330	11,613,920	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		700.69000	0.70069	595,900	18.41	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,627.20000	1.62720	1,529,290	18.39	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		7,320.29000	7.32029	7,363,060	17.02	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,594.29000	2.59429	2,450,100	17.02	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		7,360.93000	7.36093	7,404,730	17.03	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,575.47000	2.57547	2,432,310	17.03	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		7,401.62000	7.40162	7,446,680	17.05	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,556.77000	2.55677	2,414,870	17.05	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,723.43000	2.72343	2,602,900	15.97	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		8,381.17000	8.38117	8,450,090	15.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,706.86000	2.70686	2,587,040	15.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		8,421.19000	8.42119	8,490,810	15.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,690.12000	2.69012	2,571,000	15.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		8,340.92000	8.34092	8,409,130	15.97	0.00	0	
Total R2037 Option											0.00	0	1,20
Total For R2037											3,719,457.00	43	129,47
R2040	On	05/08/2021	Bond Future			10.44289	88.55370	10.46964	88.35705	18.38	24,352,267.50	275	86,48
R2040	On	04/11/2021	Bond Future			10.61721	89.52096	10.64485	89.32300	17.60	0.00	0	
R2040	On	03/02/2022	Bond Future			10.79984	86.04372	10.82848	85.84415	16.76	0.00	0	
R2040	On	05/05/2022	Bond Future			10.98705	87.06194	11.01677	86.86037	15.70	0.00	0	
Total R2040 Future											24,352,267.50	275	86,48
R2040	On	05/08/2021	Bond Future	12.48	Call		13,081.60000	13.08160	13,252,260	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		81.79000	0.08179	55,800	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		13,136.48000	13.13648	13,307,620	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		527.14000	0.52714	457,600	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		7,925.26000	7.92526	8,052,370	20.41	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		24,481.72000	24.48172	24,678,300	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		79.91000	0.07991	54,400	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		13,026.69000	13.02669	13,196,860	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.10000	0.00010	0,030	20.41	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		83.71000	0.08371	57,230	20.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	11.05	Put			1,134.64000	1.13464	1,024,190	19.35	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			5,236.74000	5.23674	5,322,940	19.35	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call			14,498.61000	14.49861	14,621,950	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			421.78000	0.42178	347,160	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			14,401.59000	14.40159	14,523,600	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			432.51000	0.43251	356,560	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			14,450.11000	14.45011	14,572,780	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			427.12000	0.42712	351,830	19.15	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,716.68000	2.71668	2,652,420	17.86	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			7,746.03000	7.74603	7,882,670	17.88	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,696.79000	2.69679	2,633,860	17.88	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			7,659.46000	7.65946	7,793,420	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,736.72000	2.73672	2,671,110	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			7,702.71000	7.70271	7,838,020	17.86	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,326.02000	1.32602	1,174,460	16.84	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			8,643.98000	8.64398	8,800,620	16.71	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,922.45000	2.92245	2,877,520	16.71	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			8,685.79000	8.68579	8,843,850	16.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,903.73000	2.90373	2,860,220	16.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			8,602.21000	8.60221	8,757,710	16.70	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			10,816.68000	10.81668	10,520,350	14.91	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			2,066.33000	2.06633	1,971,570	14.91	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,900.72000	6.90072	6,739,540	15.37	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			3,789.29000	3.78929	3,829,680	15.37	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			13,441.36000	13.44136	13,491,370	16.84	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,941.29000	2.94129	2,895,220	16.70	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												24,352,267.50	275	92,78
R2044	On	05/08/2021	Bond Future			10.49753	85.27896	10.50861	85.19592		19.35	1,961,416.08	23	59,98
R2044	On	04/11/2021	Bond Future			10.66370	86.21045	10.67508	86.12734		18.53	0.00	0	
R2044	On	03/02/2022	Bond Future			10.83752	82.82032	10.84926	82.73689		17.66	0.00	0	
R2044	On	05/05/2022	Bond Future			11.01530	83.80041	11.02744	83.71643		16.54	0.00	0	
Total R2044 Future												1,961,416.08	23	59,98
R2044	On	05/08/2021	Bond Future	12.60	Call			13,604.93000	13.60493	13,668,030	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			69.47000	0.06947	49,530	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			13,659.02000	13.65902	13,722,480	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			67.87000	0.06787	48,290	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			13,550.80000	13.55080	13,613,530	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			71.11000	0.07111	50,800	21.50	0.00	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		14,431.61000	14.43161	14,450,260	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		446.81000	0.44681	382,350	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		14,335.72000	14.33572	14,353,290	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		457.95000	0.45795	392,410	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		14,383.67000	14.38367	14,401,780	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		452.35000	0.45235	387,350	20.18	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,745.76000	2.74576	2,734,210	18.86	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		7,846.28000	7.84628	7,918,980	18.88	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,725.92000	2.72592	2,715,190	18.88	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		7,758.63000	7.75863	7,829,450	18.84	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,765.98000	2.76598	2,753,370	18.84	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		7,802.31000	7.80231	7,874,190	18.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,750.06000	8.75006	8,842,400	17.63	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,950.48000	2.95048	2,958,840	17.63	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,792.24000	8.79224	8,885,750	17.64	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,931.67000	2.93167	2,941,200	17.64	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		8,708.19000	8.70819	8,799,370	17.61	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,969.69000	2.96969	2,976,890	17.61	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											1,961,416.08	23	59,98
R2048	On	05/08/2021	Bond Future			10.40444	89.06312	10.41501	88.98065	18.74	150,516,672.80	1,690	171,00
R2048	On	04/11/2021	Bond Future			10.56594	85.62374	10.57680	85.54123	18.92	0.00	0	
R2048	On	03/02/2022	Bond Future			10.73438	86.60648	10.74559	86.52364	17.14	0.00	0	
R2048	On	05/05/2022	Bond Future			10.89931	83.21584	10.91090	83.13242	16.91	0.00	0	
Total R2048 Future											150,516,672.80	1,690	171,00
R2048	On	05/08/2021	Bond Future	12.51	Call		14,015.61000	14.01561	14,080,480	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		63.76000	0.06376	46,160	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		14,070.76000	14.07076	14,135,950	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		799.81000	0.79981	748,480	20.12	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		6,556.51000	6.55651	6,587,650	20.12	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,385.80000	2.38580	2,266,090	18.74	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		1,293.35000	1.29335	1,210,700	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		4,932.93000	4.93293	4,932,750	19.42	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		2,058.98000	2.05898	1,945,330	18.89	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		65.29000	0.06529	47,350	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,617.81000	4.61781	4,515,230	17.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		1,272.76000	1.27276	1,252,650	17.91	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		62.27000	0.06227	44,990	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		13,960.41000	13.96041	14,024,940	20.87	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/08/2021	Bond Future	10.60	Call		3,480.13000	3.48013	3,448,950	18.89	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		3,043.89000	3.04389	3,006,650	18.74	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		3,147.95000	3.14795	3,034,050	18.45	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		2,243.12000	2.24312	2,211,690	18.45	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.83	Call		14,893.63000	14.89363	14,917,470	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		418.79000	0.41879	360,120	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,312.78000	9.31278	9,166,120	17.61	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		1,289.06000	1.28906	1,224,910	17.61	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		14,942.50000	14.94250	14,966,840	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		413.55000	0.41355	355,380	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		14,991.35000	14.99135	15,016,190	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		408.37000	0.40837	350,700	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,260.79000	5.26079	5,224,530	18.68	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		3,112.97000	3.11297	3,159,220	18.68	0.00	0	1,20
R2048	On	03/02/2022	Bond Future	11.49	Put		2,798.54000	2.79854	2,713,260	18.12	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		7,901.52000	7.90152	7,896,990	18.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,840.38000	2.84038	2,753,010	18.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		7,946.42000	7.94642	7,943,190	18.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,819.25000	2.81925	2,733,180	18.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		7,991.63000	7.99163	7,989,190	18.12	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		9,018.16000	9.01816	9,027,860	17.87	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,975.00000	2.97500	2,901,280	17.87	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,930.10000	8.93010	8,938,500	17.83	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		3,012.68000	3.01268	2,937,660	17.83	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,973.97000	8.97397	8,983,160	17.85	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,993.64000	2.99364	2,919,410	17.85	0.00	0	
Total R2048 Option											0.00	0	5,00
Total For R2048											150,516,672.80	1,690	176,00
R209	On	05/08/2021	Bond Future			9.97053	73.92315	10.00161	73.73616	19.10	36,961,575.00	500	28,60
R209	On	04/11/2021	Bond Future			10.13358	71.59011	10.16563	71.40183	18.21	0.00	0	4,30
R209	On	03/02/2022	Bond Future			10.30066	72.41194	10.33379	72.22192	16.76	0.00	0	
R209	On	05/05/2022	Bond Future			10.47054	70.12700	10.50482	69.93506	16.21	0.00	0	
Total R209 Future											36,961,575.00	500	33,01
R209	On	05/08/2021	Bond Future	11.80	Call		9,857.20000	9.85720	10,010,580	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		123.11000	0.12311	89,500	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		9,903.20000	9.90320	10,057,130	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		120.48000	0.12048	87,420	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		9,811.18000	9.81118	9,964,000	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		125.78000	0.12578	91,610	20.75	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	Opt Interr
R209	On	04/11/2021	Bond Future	12.19	Call		11,053.52000	11.05352	11,144,010	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		471.50000	0.47150	373,710	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		10,972.25000	10.97225	11,061,100	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,566.82000	2.56682	2,354,990	18.45	0.00	0	12,50
R209	On	04/11/2021	Bond Future	9.50	Put		5,826.74000	5.82674	5,557,040	17.48	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		483.24000	0.48324	383,810	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,767.16000	1.76716	1,685,740	17.48	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		11,012.88000	11.01288	11,102,550	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		477.34000	0.47734	378,730	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		10,283.60000	10.28360	10,357,900	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		593.71000	0.59371	479,730	19.66	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		4,489.65000	4.48965	4,466,100	18.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		6,260.17000	6.26017	6,384,850	17.74	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,376.98000	2.37698	2,311,640	17.74	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		6,189.27000	6.18927	6,311,560	17.70	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,411.79000	2.41179	2,344,060	17.70	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		6,224.79000	6.22479	6,348,280	17.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		2,394.43000	2.39443	2,327,900	17.72	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,442.48000	2.44248	2,331,970	17.36	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		7,437.68000	7.43768	7,519,740	17.37	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,427.85000	2.42785	2,317,970	17.37	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		7,366.67000	7.36667	7,447,230	17.34	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,457.43000	2.45743	2,346,050	17.34	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		7,402.04000	7.40204	7,483,470	17.36	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											36,961,575.00	500	60,51
R210	On	05/08/2021	Bond Future			210.28318	210.28318	210.16742	210.16742		0.00	0	1,48
R210	On	04/11/2021	Bond Future			209.84211	209.84211	209.72689	209.72689		0.00	0	
R210	On	03/02/2022	Bond Future			212.29986	212.29986	212.18466	212.18466		0.00	0	
R210	On	05/05/2022	Bond Future			212.01567	212.01567	211.89997	211.89997		0.00	0	
Total R210 Future											0.00	0	1,48
Total For R210											0.00	0	1,48
R212	On	05/08/2021	Bond Future			172.59090	172.59090	172.52699	172.52699		25,198,271.40	146	1,65
R212	On	04/11/2021	Bond Future			174.51710	174.51710	174.45409	174.45409		0.00	0	
Total R212 Future											25,198,271.40	146	1,65
Total For R212											25,198,271.40	146	1,65
R213	On	05/08/2021	Bond Future			9.11830	89.79104	9.14987	89.61026	14.00	0.00	0	9,00
R213	On	04/11/2021	Bond Future			9.29543	87.24191	9.32815	87.05996	13.13	0.00	0	
R213	On	03/02/2022	Bond Future			9.48186	88.24310	9.51588	88.05965	12.12	0.00	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
R213	On	05/05/2022	Bond Future			9.66709	85.75451	9.70249	85.56927		11.65	0.00	0	
Total R213 Future												0.00	0	9,04
R213	On	05/08/2021	Bond Future	10.85	Call			9,151.34000	9.15134	9,304,190	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			98.06000	0.09806	70,130	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			9,198.50000	9.19850	9,351,870	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			95.72000	0.09572	68,310	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			415.34000	0.41534	360,220	14.98	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			1,559.81000	1.55981	1,410,620	14.07	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			9,104.20000	9.10420	9,256,510	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			2,638.31000	2.63831	2,669,900	14.07	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			100.46000	0.10046	71,990	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			8,821.55000	8.82155	8,970,530	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			115.93000	0.11593	84,130	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			5,845.52000	5.84552	5,971,180	14.98	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			467.51000	0.46751	365,750	14.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			9,582.54000	9.58254	9,660,900	14.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			480.18000	0.48018	376,590	14.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			9,624.15000	9.62415	9,703,430	14.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			473.81000	0.47381	371,140	14.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,665.80000	9.66580	9,745,990	14.15	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			1,552.06000	1.55206	1,425,100	13.07	0.00	0	4
R213	On	03/02/2022	Bond Future	10.00	Call			5,008.09000	5.00809	5,042,730	12.50	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			2,451.85000	2.45185	2,303,040	12.50	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			4,393.75000	4.39375	4,192,460	11.95	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			2,020.55000	2.02055	1,898,570	12.77	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			4,254.53000	4.25453	4,262,720	12.29	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,952.97000	2.95297	2,777,710	12.29	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,838.69000	5.83869	5,620,950	11.68	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			2,613.65000	2.61365	2,593,260	11.91	0.00	0	2
R213	On	03/02/2022	Bond Future	10.60	Call			7,140.35000	7.14035	7,196,840	13.07	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			2,184.25000	2.18425	2,051,570	12.66	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			3,729.50000	3.72950	3,725,680	12.17	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,385.13000	3.38513	3,197,860	12.17	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,526.09000	6.52609	6,285,620	11.57	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			2,781.13000	2.78113	2,763,290	11.95	0.00	0	4
R213	On	03/02/2022	Bond Future	10.25	Call			5,858.04000	5.85804	5,919,510	12.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			2,510.42000	2.51042	2,358,330	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			4,943.47000	4.94347	4,975,930	12.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			2,490.86000	2.49086	2,339,870	12.48	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.96	Call		4,878.93000	4.87893	4,909,200	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,868.98000	1.86898	1,834,690	11.68	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call		5,512.35000	5.51235	5,563,120	12.66	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		5,581.01000	5.58101	5,633,890	12.68	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		2,150.70000	2.15070	2,020,130	12.68	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,613.52000	4.61352	4,409,680	11.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,530.11000	2.53011	2,376,930	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,579.03000	1.57903	1,522,010	11.57	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		4,911.16000	4.91116	4,942,520	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		7,405.33000	7.40533	7,447,420	13.07	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		1,472.78000	1.47278	1,331,420	13.07	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		2,065.28000	2.06528	1,951,300	12.44	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		6,821.75000	6.82175	6,893,450	12.45	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,051.92000	2.05192	1,938,380	12.45	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		6,751.53000	6.75153	6,822,340	12.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,078.73000	2.07873	1,964,300	12.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		6,786.62000	6.78662	6,857,880	12.44	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			10.38995	70.61494	10.41589	70.45566	21.03	0.00	0	17,88
R214	On	04/11/2021	Bond Future			10.55234	68.10860	10.57910	67.94822	20.22	0.00	0	
R214	On	03/02/2022	Bond Future			10.72143	68.89031	10.74911	68.72853	18.56	0.00	0	
R214	On	05/05/2022	Bond Future			10.88705	66.42534	10.91568	66.26196	18.03	0.00	0	
Total R214 Future											0.00	0	17,88
R214	On	05/08/2021	Bond Future	12.02	Call		9,030.03000	9.03003	9,140,500	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		223.86000	0.22386	175,050	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		9,074.84000	9.07484	9,185,970	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		219.65000	0.21965	171,500	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		8,985.23000	8.98523	9,095,030	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		228.14000	0.22814	178,660	22.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		10,562.22000	10.56222	10,613,300	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		651.63000	0.65163	542,330	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		10,601.23000	10.60123	10,653,090	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		644.41000	0.64441	535,890	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,640.25000	10.64025	10,692,880	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		637.27000	0.63727	529,520	21.85	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,670.69000	2.67069	2,546,790	19.42	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		6,285.70000	6.28570	6,321,690	19.39	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,707.40000	2.70740	2,581,610	19.39	0.00	0	

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		6.32067000	6.32067	6,357,700	19.40	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,688.99000	2.68899	2,564,240	19.40	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		6,355.68000	6.35568	6,393,560	19.42	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		7,238.77000	7.23877	7,303,840	18.98	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,746.51000	2.74651	2,648,200	18.98	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		7,169.93000	7.16993	7,233,410	18.95	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,779.54000	2.77954	2,679,640	18.95	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		7,204.33000	7.20433	7,268,610	18.96	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,762.97000	2.76297	2,663,870	18.96	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,88
Total for Bond											447,199,329.14	4,825	1,109,88
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			798.41400	798.41400	797.01300	797.01300				0.00	0	97
GOVI On 04/11/2021 GOVI			807.22100	807.22100	805.80700	805.80700				0.00	0	
GOVI On 03/02/2022 GOVI			816.47900	816.47900	815.05100	815.05100				0.00	0	
GOVI On 05/05/2022 GOVI			826.12300	826.12300	824.67900	824.67900				0.00	0	
Total GOVI Future										0.00	0	97
GOVI On 05/08/2021 GOVI	719.14	Call			778,730.00000	77.87300	792,740,000			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			778,630.00000	77.86300	792,640,000			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			778,830.00000	77.88300	792,840,000			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			774,070.00000	77.40700	788,210,000			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			773,970.00000	77.39700	788,110,000			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			773,870.00000	77.38700	788,010,000			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			223,110.00000	22.31100	237,390,000			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			223,010.00000	22.30100	237,290,000		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			222,910.00000	22.29100	237,190,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			364,290.00000	36.42900	378,730,000		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			364,490.00000	36.44900	378,930,000		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			364,390.00000	36.43900	378,830,000		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	97
Total for GOVI												0.00	0	97
AL37	On	05/08/2021	Index Future			801.63200	801.63200	798.96600	798.96600			0.00	0	
AL37	On	04/11/2021	Index Future			810.47400	810.47400	807.78200	807.78200			0.00	0	
AL37	On	03/02/2022	Index Future			819.77000	819.77000	817.04800	817.04800			0.00	0	
AL37	On	05/05/2022	Index Future			829.45200	829.45200	826.69900	826.69900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			918.60500	918.60500	916.94000	916.94000			0.00	0	
AL7T	On	04/11/2021	Index Future			928.73700	928.73700	927.05700	927.05700			0.00	0	
AL7T	On	03/02/2022	Index Future			939.39000	939.39000	937.69200	937.69200			0.00	0	
AL7T	On	05/05/2022	Index Future			950.48400	950.48400	948.76800	948.76800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			808.61500	808.61500	807.15900	807.15900			161,723,000.00	20	11
ALBI	On	04/11/2021	Index Future			817.53500	817.53500	816.06500	816.06500			0.00	0	
ALBI	On	03/02/2022	Index Future			826.91200	826.91200	825.42700	825.42700			0.00	0	
ALBI	On	05/05/2022	Index Future			836.67800	836.67800	835.17700	835.17700			0.00	0	
Total ALBI Future												161,723,000.00	20	11
Total For ALBI												161,723,000.00	20	11
IGOV	On	05/08/2021	Index Future			294.75500	294.75500	294.80400	294.80400			0.00	0	51
IGOV	On	04/11/2021	Index Future			298.07900	298.07900	298.12900	298.12900			0.00	0	
IGOV	On	03/02/2022	Index Future			301.56900	301.56900	301.62100	301.62100			0.00	0	
IGOV	On	05/05/2022	Index Future			305.20200	305.20200	305.25400	305.25400			0.00	0	
Total IGOV Future												0.00	0	55
Total For IGOV												0.00	0	55
Total for Index												161,723,000.00	20	70
JIBAR F	On	15/06/2021	Jibar Future			3.68500	96.31500	3.68500	96.31500			0.00	0	

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	3.72500	96.27500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.75000	96.25000	3.75000	96.25000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.77500	96.22500	3.77500	96.22500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.86000	96.14000	3.85000	96.15000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	3.89000	96.11000	3.88000	96.12000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.01000	95.99000	4.00000	96.00000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.23500	95.76500	4.24500	95.75500				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.53000	95.47000	4.53000	95.47000				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.71000	95.29000	4.73000	95.27000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	4.98500	95.01500	5.03500	94.96500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.15500	94.84500	5.22500	94.77500				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 :										608,922,329.14	4,845	1,142,05
ABCPI3 On 07/12/2023		Spot Bond	3.16000	304.95302	3.16000	304.66942				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	99.96026				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.66414				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	104.39165	9.65000	104.31059				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.16414				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	99.91311				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	100.79725			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.32000			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.62922			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.77465			0.00	0	
Total ABFN21 SPOT									0.00	0	
Total For ABFN21									0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.15841			0.00	0	500,000,00
Total ABFN22 SPOT									0.00	0	500,000,00
Total For ABFN22									0.00	0	500,000,00
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.32280			0.00	400,000,000	200,000,00
Total ABFN23 SPOT									0.00	400,000,000	200,000,00
Total For ABFN23									0.00	400,000,000	200,000,00
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.76259			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.99645			0.00	0	379,000,00
Total ABFN26 SPOT									0.00	0	379,000,00
Total For ABFN26									0.00	0	379,000,00
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.23661			0.00	0	
Total ABFN27 SPOT									0.00	0	
Total For ABFN27									0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.78037			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.90021			0.00	0	
Total ABFN29 SPOT									0.00	0	
Total For ABFN29									0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.85560			0.00	0	

Contract 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	100.50495				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.80512				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.75521				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.74594				0.00	0	1,450,000,00
Total ABFN34 SPOT										0.00	0	1,450,000,00
Total For ABFN34										0.00	0	1,450,000,00
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.95870				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.35105				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.34071				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.65939				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.13410				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.39924				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.65672				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.18488				0.00	0	2,600,000,00
Total ABFN42 SPOT										0.00	0	2,600,000,00
Total For ABFN42										0.00	0	2,600,000,00
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.77109				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.79319				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.80902				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.11606				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.22492				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.23583				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.09832				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.99706				0.00	0	2,200,000,00
Total ABFN50 SPOT										0.00	0	2,200,000,00
Total For ABFN50										0.00	0	2,200,000,00
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.10072				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.85860				0.00	0	700,000,00
Total ABFN52 SPOT										0.00	0	700,000,00
Total For ABFN52										0.00	0	700,000,00
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.13545				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.43953				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.51227				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	149.26573				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	96.74453	100.00000	96.08628				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.75000	6.75000	6.75000	142.60297				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	21.82536	100.00000	21.66696				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.35000	2.35000	2.35000	152.24326				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	199.28227				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.28200	4.28200	4.28200	224.84852				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.61000	6.61000	6.61000	103.97885				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.17000	7.17000	7.17000	114.69601				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.11000	104.84050	5.11000	104.79739				0.00	0	

Contract 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			5.14000	107.09661	5.14000	107.05231				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.73500	114.70736	6.73500	114.64544				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.94500	114.27328	7.94500	114.20072				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.58000	111.13527	5.58000	111.08543				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.62500	107.25123	7.62500	107.18582			572,751,025,575,000.00	75,114,888,600	75,281,814,300	
Total ABS7 SPOT									'2,751,025,575,000.00	75,114,888,600	75,281,814,300	
Total For ABS7									'2,751,025,575,000.00	75,114,888,600	75,281,814,300	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.14913	100.00000	12.06908				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.55000	316.60296	1.55000	316.34980				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS14 On 31/01/2022 Spot Bond			0.76500	173.49080	0.76500	173.36304				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.04500	10.04500	10.04500	106.86700				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.83534				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.84075				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	99.84775				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.84696				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.45966				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.84154				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.84154				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.83699				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.83699				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	151.00017				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	152.73565				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.85019				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.85125				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.85530				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	100.17813				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.15932				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.52508				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.55606				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.32550				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.77844				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.82328				0.00	0	700,000,00
Total AGL03 SPOT										0.00	0	700,000,00
Total For AGL03										0.00	0	700,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.53200				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.31729				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.10492				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.82367				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.78442				0.00	0	

Contract 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	100.78442				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.91432				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.76280				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.75558				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.83500				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.91439				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.17389				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.25309				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.38138				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.31443				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.30000	110.23554	6.30000	110.17888				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	100.33150				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.35424				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.90662				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.53108				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.74780				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.33142				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.35415				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.51268				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.30869				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.30869				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.34280				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.33427				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	100.36551				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.35473				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.55782				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.52963				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.03000	109.46282	7.03000	109.40084				0.00	0	10,000,00
Total AIR02 SPOT										0.00	0	10,000,00
Total For AIR02										0.00	0	10,000,00
AIR04 On 29/05/2024 Spot Bond			7.53000	104.87945	7.53000	104.81627				0.00	0	170,000,00
Total AIR04 SPOT										0.00	0	170,000,00
Total For AIR04										0.00	0	170,000,00
AIR05 On 29/05/2030 Spot Bond			11.04000	94.60196	11.04000	94.51911				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.82000	175.61438	5.82000	175.41366				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.89498				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.66140				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.45806				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.68933				0.00	0	

Contract 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	100.94595				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.12004				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.33319				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.32994				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.58308				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.32831				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.09126				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.63200	239.52667	4.63200	239.27560				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.64700	217.10851	4.64700	216.88068				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.74000	172.44651	1.74000	172.30570				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	99.65113				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	172.39859	1.78500	172.25718				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.44000	188.95496	4.44000	188.75982				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	100.52478				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.36419				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	99.84881				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	99.82305				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.19420				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.81000	109.85093	4.81000	109.73375				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.86398				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.86177				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.84005				0.00	0	11,000,00
Total ASN204 SPOT										0.00	0	11,000,00
Total For ASN204										0.00	0	11,000,00
ASN20: On 24/08/2021 Spot Bond					0.00000	100.35521				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.40091				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.17555				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.82359				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.85713				0.00	0	

Contract 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	100.39303				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.35538				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.33036				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	99.95413				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.22927				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	99.85181				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	99.80741				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			3.90500	3.90500	3.90500	106.23801				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.82500	4.82500	4.82500	96.97041				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.86020				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.83883				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	100.51528				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.04052				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.92000	108.30895	4.92000	108.19243				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.84908				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.86393				0.00	0	7,400,00
Total ASN346 SPOT										0.00	0	7,400,00
Total For ASN346										0.00	0	7,400,00
ASN35: On 20/06/2024 Spot Bond					0.00000	99.83813				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.85582				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.85582				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.17541				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.82482				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.85876				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.85309				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	100.67351				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.94279				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.94279				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.49070				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.85741				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.31837				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.91528				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	99.85849				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	99.83150				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.06049				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	103.66644				0.00	0	

Contract 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	99.92852				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.92852				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.13470				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.17179				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.81811				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.65691				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.79678				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.78977				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.79740				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	102.75239				0.00	0	290,000,00
Total ASN462 SPOT										0.00	0	290,000,00
Total For ASN462										0.00	0	290,000,00
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	102.01069				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	103.37821				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	103.01651				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.58866				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.69094				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	101.92088				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	102.63315				0.00	0	390,000,00
Total ASN474 SPOT										0.00	0	390,000,00
Total For ASN474										0.00	0	390,000,00
ASN47(On 11/08/2021 Spot Bond					0.00000	100.44198				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	99.85345				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	99.82349				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	97.08800				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	102.94130				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	99.85399				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	100.11870				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.09065				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.94194				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.00655				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.96266				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.96266				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	99.85808				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	99.83085	9.00000	108.25503				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	99.84594	8.18000	108.44575				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	99.84262	8.36000	104.24110				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	99.84262	8.36000	103.85468				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.34898	9.10000	103.27279				0.00	0	

Contract 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	104.06165	11.05000	103.96894				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	104.04340	11.00000	103.95111				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	103.86081	10.50000	103.77276				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	103.86081	10.50000	103.77276				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.13869				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.65167				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.27005				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	103.89734	10.60000	103.80844				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	100.82786	10.47000	103.76207				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	103.86358	10.55000	103.77414				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.59555				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	100.76381				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.11082				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.94217				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.86395				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.94325				0.00	500,000,000	1,500,000,000
Total ASN580 SPOT										0.00	500,000,000	1,500,000,000
Total For ASN580										0.00	500,000,000	1,500,000,000
ASN58: On 14/11/2022 Spot Bond					0.00000	100.50101				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.05664				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.45275				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	99.94828				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.76248				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	101.54602				0.00	0	
Total ASN593 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 ASN593										0.00	0	
ASN59 On 01/07/2021 Spot Bond					0.00000	100.90938				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	102.71708	9.22000	103.31568				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.90990				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.88692				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59 On 16/07/2021 Spot Bond					0.00000	100.72033				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59 On 22/07/2021 Spot Bond					0.00000	100.63070				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.69300				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.76750				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.27213				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.65573				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.79412				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.74831				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	100.65041				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	99.84631				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 10/08/2021 Spot Bond					0.00000	100.42005				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN615 On 11/08/2021 Spot Bond					0.00000	101.01881				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN616 On 28/02/2024 Spot Bond					0.00000	100.22580				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/08/2021 Spot Bond					0.00000	100.94711				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	100.63530				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	100.58055				0.00	1,600,000,000	400,000,000
Total ASN620 SPOT										0.00	1,600,000,000	400,000,000
Total For ASN620										0.00	1,600,000,000	400,000,000
ASN620 On 13/08/2021 Spot Bond					0.00000	100.51860				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	100.31798				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	

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 19/08/2021 Spot Bond					0.00000	100.47351				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.85523				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	100.22838				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.22838				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.32459				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	100.03742				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	18,370,000,00
Total ASN632 SPOT										0.00	0	18,370,000,00
Total For ASN632										0.00	0	18,370,000,00
ASN63: On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.30000	105.05909	5.30000	105.01429				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.04143	9.30000	101.96584				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	101.49106				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.39760				0.00	0	
Total BAW28 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 BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.27544				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.21955				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.00475				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.19500	100.93504	6.19500	100.88457				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.74430				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.48725				0.00	0	700,000,00
Total BAW35 SPOT										0.00	0	700,000,00
Total For BAW35										0.00	0	700,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.70625				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.36365				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.62009				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.50000	8.50000	8.50000	106.62274				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.51185				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA74 On 31/03/2026 Spot Bond			10.65500	10.65500	10.65500	107.97799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.49267				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.45623				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.43476				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.43489				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.45345				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.91729				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.66924				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.64620				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.71839				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.66872				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.71777				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.61936				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.71761				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.62014				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.71789				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.66882				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.91477				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.96295				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.96295				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.96295				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.01227				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	101.96361				0.00	0	
Total BAYB18 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 BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.26617				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.06185				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.60000	7.60000	7.60000	103.92044				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.59515				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.47279				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.01646				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.01809				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.30000	108.45440	7.30000	108.39103				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.16094				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.02860				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.30000	104.65968	6.30000	104.60613				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.94465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.56564				0.00	0	280,000,00
Total BGL15 SPOT										0.00	0	280,000,00
Total For BGL15										0.00	0	280,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.35577				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.66586				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.80758				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.43492				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.51354				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.71585				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.49673				0.00	0	500,000,00
Total BID09 SPOT										0.00	0	500,000,00
Total For BID09										0.00	0	500,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.67221				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.04000	108.67312	6.04000	108.62042				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.99212				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	100.20906				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.44988				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.67457				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.74907				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.05544				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.77300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.51300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.88200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.38841				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.13969				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.72436				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.67618				0.00	0	
Total BPPF13 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 BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.32867				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.01778				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.13472				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	100.86607				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.55300				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.59540				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.80527				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.86746				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.52858				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.55296				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.57416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.53253				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.16399				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.03737				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.09500	109.85419	7.09500	116.06165				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.34500	111.35616	7.34500	111.29023				0.00	0	200,000,00
Total CCT02 SPOT										0.00	0	200,000,00
Total For CCT02										0.00	0	200,000,00
CCT03 On 15/03/2025 Spot Bond			7.97500	112.88949	7.97500	112.81754				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.36500	107.81393	9.36500	106.04454				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.88096				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.67566				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.83453				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	100.29518				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.31569				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.07247				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.13875				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.47623				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	162.66702	3.14000	162.43488				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.71000	1.71000	1.71000	162.43004				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	111.20585	4.77000	108.41300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 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	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.38479				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.07000	111.04958	7.07000	110.98670				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 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 CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	113.30652	8.70700	117.94900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.76450				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.78250				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.14425				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.42792	10.98000	101.33958				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	113.71700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	118.84435	6.50000	115.83000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 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	
CLN385 On 20/09/2022 Spot Bond					0.00000	99.85179				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.45779				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.45400				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			1.71000	172.47848	1.71000	172.33806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.05000	138.91603	5.05000	138.76516				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.49000	136.85711	5.49000	136.70362				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	100.41278				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.34666				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.43581				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.50000	105.06509	6.50000	105.01032				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.26127				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.37329				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.55771				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.43105				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN475 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	
CLN477 On 29/11/2021 Spot Bond			100.00000	71.69203	100.00000	71.29076				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	100.47530				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.99500	101.96616	5.99500	101.91731				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 07/06/2022 Spot Bond			10.16000	102.49715	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			6.30000	106.48988	6.30000	106.43516				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.54769				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	99.82520				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.18895				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.70000	112.39534	6.70000	112.33498				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.20567				0.00	0	
Total CLN497 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 CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.99839				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.05553				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.43957				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.40650				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.03759				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.51246				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	94.80946				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	102.43269	9.96000	102.35156				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	101.20817	10.01000	101.12718				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.29594				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	104.36894	9.60000	104.45860				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	99.95642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.23344				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.39921	9.20000	102.32415				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.58422				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.17928				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.71408				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.10122				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.48476				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	99.95642				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.83838				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.87825				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.82500	109.33200	8.82500	109.25378				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	99.64993				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.71990				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.00091				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.89300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.17851				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN544 On 17/01/2024 Spot Bond					0.00000	102.16344				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.29500	110.25830	8.29500	110.18406				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.34500	107.59071	8.34500	107.51902				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.43500	107.14075	8.43500	107.06860				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	309.23299				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.42077				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.47078				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.29174				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.10902				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	112.05700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.50739				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.72002	10.19000	100.70650				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.29500	107.66896	8.29500	107.59764				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.51525				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.30580				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.85025				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.11201				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.47797				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.52500	106.13668	8.52500	106.06447				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.49518				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.48049				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.94111				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.82213				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.84199				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.09902				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.50652				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.16808				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	99.89388				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2022 Spot Bond					0.00000	100.76280				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.16299				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.26020				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.01476				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	99.96036				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.89748				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.80147				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.62356				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.47000	143.73567	3.47000	115.38802				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.28688				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.11310				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.28688				0.00	0	
Total CLN596 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 CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.43905				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.03597				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.01332				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.32643				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.32643				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.21900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.02399				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.53490				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.44649				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.72711				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.87107				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.28279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.12630	9.32000	101.05082				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.73142				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.51974				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.06248				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.27309				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.16743				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.07996				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 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	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.92778				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	102.02861				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN619 On 30/11/2021 Spot Bond					0.00000	100.16297				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.64943				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.64710				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.71484				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 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	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.73241				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.31000	107.53386	6.31000	107.47852				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.41761				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.03784				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.53000	66.15269	11.53000	88.08094				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.40612				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.99500	104.72217	8.99500	104.64584				0.00	0	
Total CLN630 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 CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.41575				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.38780				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.26959				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.49797				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.87132				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.31432				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.41388				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.54017				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.43428				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.45115				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.76716				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.31602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.30081				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.67918				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.30314				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.41388				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.17235				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.41388				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.33286				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.41388				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	101.53903				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	101.27900				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.99914				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.09000				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	115.37200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	137.47200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.51937				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.24317				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.49581				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	106.28256				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.27780				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.25004				0.00	0	
Total CLN670 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 CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.45736				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.02835				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			3.97381	144.10680	3.97381	116.99476				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			3.97381	144.10680	3.97381	116.99552				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	101.57829				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.46667				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.49147				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.26545				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.52493				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.47473				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.05760				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.20862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.24364				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.48211				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.48421				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.48397				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.29827				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	101.11771				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.29835				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.53075				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	101.19561				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	93.78720				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	86.38015				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.81605				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.07131				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.15618				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.43184				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	85.23097				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	81.49959				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.97319				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	86.96253				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	88.33410				0.00	0	340,000,00
Total CLN706 SPOT										0.00	0	340,000,00
Total For CLN706										0.00	0	340,000,00
CLN707 On 19/08/2025 Spot Bond					0.00000	100.50387				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.26748				0.00	0	
Total CLN709 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 CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.36214				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.61066				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.40973				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.27623				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.27623				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.27623				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	82.37958				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	101.03570				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	99.99994				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	81.35549				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	81.68460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.13801				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.41001				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.16905				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.16905				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.16905				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.19092				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.19092				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.19092				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	84.96660				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	86.03068				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	86.68571				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	99.99994				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.53596				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	95.55124				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.10563				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.15731				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.94200				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	94.11463				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.40766				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.98239				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.65048				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.57349				0.00	0	
Total CLN744 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 CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.65367				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.21422				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.47448				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.44764				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.60000	103.98399	7.60000	103.92044				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.40776				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.70000	108.40655	7.70000	108.33943				0.00	0	200,000,00
Total COJ05 SPOT										0.00	0	200,000,00
Total For COJ05										0.00	0	200,000,00
COJ08 On 22/06/2026 Spot Bond			9.44500	107.64743	9.44500	113.27714				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.48000	110.03839	6.48000	109.98089				0.00	0	18,904,860,50
Total COJG01 SPOT										0.00	0	18,904,860,50
Total For COJG01										0.00	0	18,904,860,50
COT01 On 03/04/2023 Spot Bond			7.13500	105.06035	7.13500	105.00000				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.85500	103.65868	9.85500	103.57699				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			9.94500	97.82856	9.94500	97.75076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.50000	9.50000	9.50000	110.18365				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.39576				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.84768				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.25881				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.06185				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.28339				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.77758				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.99979				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.31013				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.21005				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.01514				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DOL01 On 20/12/2021 Spot Bond					0.00000	99.63848				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.30926				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.25247				0.00	23,000,000	23,000,000
Total DSY02 SPOT										0.00	23,000,000	23,000,000
Total For DSY02										0.00	23,000,000	23,000,000
DSY03 On 21/11/2024 Spot Bond			8.69500	8.69500	8.69500	105.74180				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.79905				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.33434				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.25000	99.93155	6.25000	99.88028				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.62000	108.30051	6.62000	108.24208				0.00	0	315,465,000
Total DV23 SPOT										0.00	0	315,465,000
Total For DV23										0.00	0	315,465,000
DV23/R On 27/02/2023 Spot Bond			100.00000	35.30171	100.00000	35.06526				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	35.30171	100.00000	35.06526				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.17000	111.66073	6.17000	111.60451				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	103.07864	9.69000	102.99785				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.07864	9.69000	102.99785				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.03000	98.47040	11.03000	98.38283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.20777	10.10000	103.12353				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.20777	10.10000	103.12353				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	100.16865				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.86255				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.59259				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.84637				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.23165				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.53308				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.34709				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.43911				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.35758				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.58601				0.00	0	
Total DVFB26 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 DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.57754				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.84898				0.00	0	200,000,00
Total DVFB28 SPOT										0.00	0	200,000,00
Total For DVFB28										0.00	0	200,000,00
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.61053				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.56010				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.37403				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	106.14975	4.30000	106.11245				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.70500	105.34942	5.70500	105.30113				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.61000	110.74183	6.61000	110.68313				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.89200	109.45023	4.89200	109.33348				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.81000	97.36933	4.81000	97.26545				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	134.62552	2.25000	134.50995				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.71000	145.24846	3.71000	145.10719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.72200	131.73993	3.72200	131.61169				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.76500	129.14898	3.76500	129.02215				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.53200	111.46376	4.53200	111.34782				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.78000	99.36281	4.78000	99.25706				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	134.62552	2.25000	134.50995				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	145.10552				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	142.78702				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	110.23637				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	109.32239				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN008 On 17/06/2021 Spot Bond					0.00000	109.52008				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	107.87679				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	100.21227				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	101.47295				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.81548				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	97.08702				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	98.73098				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.01500	103.68215	9.01500	103.60765				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			10.63000	10.63000	10.63000	96.39824				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			10.98000	10.98000	10.98000	100.57641				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			9.09500	103.57372	9.09500	106.79852				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.09500	9.09500	9.09500	107.95414				0.00	0	
Total EMM07 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 EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.12500	11.12500	11.12500	82.64408				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.19500	10.19500	10.19500	101.47366				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.12500	11.12500	11.12500	95.45671				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.10549				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.05651				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.05812				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	99.95775				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	99.95921				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.51491				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.14505				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.22553				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.48045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC47 On 12/03/2022 Spot Bond					0.00000	99.95958				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.11706				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.12024				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.82792				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.01448				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.64662				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.37900				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.36201				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.40612				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.36540				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.38235				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	

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 17/05/2022 Spot Bond					0.00000	100.35662				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.34845				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.39929				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.96000	109.98200	5.96000	109.92847				0.00	0	250,000,00
Total ES23 SPOT										0.00	0	250,000,00
Total For ES23										0.00	0	250,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.84594	10.00000	103.76199				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.16500	100.31627	8.16500	100.25049			16,330,000,000.00		2,000,000	3,155,804,80
Total ES26 SPOT									16,330,000,000.00		2,000,000	3,155,804,80
Total For ES26									16,330,000,000.00		2,000,000	3,155,804,80
ES26/R On 02/04/2026 Spot Bond			7.85000	101.54762	7.85000	101.48355				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			10.81500	79.61104	10.84000	79.40209				0.00	0	2,327,533,00
Total ES33 SPOT										0.00	0	2,327,533,00
Total For ES33										0.00	0	2,327,533,00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.83736	7.50000	101.77626				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.35500	78.50507	11.37500	78.30557			1,498,860,000,000.00		132,000,000	3,700,468,90
Total ES42 SPOT									1,498,860,000,000.00		132,000,000	3,700,468,90
Total For ES42									1,498,860,000,000.00		132,000,000	3,700,468,90
ES42/R On 25/04/2042 Spot Bond			8.50000	101.14369	8.50000	101.07471				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.05645				0.00	0	
Total EXX04 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 EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.06377				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.84906				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.39476				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.33031				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.37267				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.38957				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.66175				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.17385				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.32663				0.00	0	201,000,00
Total FIFC36 SPOT										0.00	0	201,000,00
Total For FIFC36										0.00	0	201,000,00
FRB17 On 08/01/2022 Spot Bond					0.00000	102.51927				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	101.43405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.13247				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.28161				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.20645				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.08926				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.23935				0.00	0	2,500,000,0€
Total FRB26 SPOT										0.00	0	2,500,000,0€
Total For FRB26										0.00	0	2,500,000,0€
FRB27 On 03/06/2026 Spot Bond			8.79500	105.82043	8.79500	105.74580				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.93493				0.00	0	500,000,0€
Total FRB28 SPOT										0.00	0	500,000,0€
Total For FRB28										0.00	0	500,000,0€
FRB29 On 19/04/2026 Spot Bond					0.00000	101.65721				0.00	2,000,000,000	3,000,000,0€
Total FRB29 SPOT										0.00	2,000,000,000	3,000,000,0€
Total For FRB29										0.00	2,000,000,000	3,000,000,0€
FRB30 On 19/04/2026 Spot Bond			7.99500	101.86347	7.99500	101.79803				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.77000	173.48542	0.77000	173.35760				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.01000	313.21879	2.01000	312.95663				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI25 On 31/01/2025 Spot Bond			2.31500	2.31500	2.31500	152.42777				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.52000	199.84006	3.52000	199.64844				0.00	0	30,000,00
Total FRBI28 SPOT										0.00	0	30,000,00
Total For FRBI28										0.00	0	30,000,00
FRBI29 On 31/03/2029 Spot Bond			3.85000	3.85000	3.85000	106.65251				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.73200	4.73200	4.73200	215.07383				0.00	0	20,000,00
Total FRBI33 SPOT										0.00	0	20,000,00
Total For FRBI33										0.00	0	20,000,00
FRBI46 On 31/03/2046 Spot Bond			5.27500	89.99552	5.27500	89.89656				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.01000	95.82896	5.01000	95.72519				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.19000	6.19000	6.19000	81.57509				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.27000	6.27000	6.27000	80.78881				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	145.57114				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	97.59696				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC207										0.00	0	
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC227 On 31/01/2022 Spot Bond			1.82000	172.36133	1.82000	172.21945				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC237 On 31/01/2022 Spot Bond			2.68000	171.45045	2.68000	171.29725				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC257 On 13/02/2022 Spot Bond					0.00000	100.56885				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC257 On 14/03/2022 Spot Bond					0.00000	99.95635				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC257 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	
FRC257 On 17/07/2027 Spot Bond					0.00000	102.58339				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 20/06/2021 Spot Bond					0.00000	101.73326				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.40796				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC277 On 30/01/2023 Spot Bond					0.00000	100.67507				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC277 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.47249				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	100.31722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.40779				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	111.70473				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.64581				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.28279				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	109.73172				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.22615				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	102.46157				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.44266				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.45025				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.62652				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.75920				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	

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 11/11/2024 Spot Bond					0.00000	102.94207				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.21043				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.66776				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.21609				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.86152				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.19986				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.38144				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.51714				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.89090				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	99.93689				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.68416				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.06972				0.00	0	
Total FRC318 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 FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.51696				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	101.55208				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.39659				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.96385				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	102.52704				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	101.00073				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.22451				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.52742				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.83254				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.72697				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC332 On 13/09/2021 Spot Bond					0.00000	101.47583				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC333 On 25/04/2023 Spot Bond					0.00000	103.54979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.63526				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.88949				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.79704				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.34302				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.25453				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.89464				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.57421				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.63052				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.91535				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.77214				0.00	720,000,000	360,000,000
Total FRC348 SPOT										0.00	720,000,000	360,000,000
Total For FRC348										0.00	720,000,000	360,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC349 On 31/07/2023 Spot Bond					0.00000	100.73213				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2021 Spot Bond					0.00000	100.66378				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.18969				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.22552				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.74353				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2021 Spot Bond					0.00000	101.13549				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.74467				0.00	640,000,000	320,000,000
Total FRC355 SPOT										0.00	640,000,000	320,000,000
Total For FRC355										0.00	640,000,000	320,000,000
FRC356 On 31/01/2024 Spot Bond					0.00000	100.72742				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.73665				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.53230				0.00	640,000,000	320,000,000
Total FRC358 SPOT										0.00	640,000,000	320,000,000
Total For FRC358										0.00	640,000,000	320,000,000
FRC359 On 14/11/2022 Spot Bond					0.00000	100.85630				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.70918				0.00	0	
Total FRC360 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 FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.70006				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	101.08990				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.48497				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.22135				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.23277				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.75063				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.21831				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36 On 31/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total FRC368 SPOT									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For FRC368									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
FRC36 On 26/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total FRC369 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For FRC369									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
FRC66 On 31/01/2022 Spot Bond			2.46000	2.46000	2.46000	171.53231			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	171.59652			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	171.61793			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.32000	102.12637	4.32000	102.02208				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.71000	111.27577	4.71000	111.15796				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.80095				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.19762				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.71152				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.74900				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.41206				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.87502				0.00	0	2,000,000,00
Total FRJ25 SPOT										0.00	0	2,000,000,00
Total For FRJ25										0.00	0	2,000,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.41323				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.12277				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.27272				0.00	0	2,000,000,00
Total FRJ29 SPOT										0.00	0	2,000,000,00
Total For FRJ29										0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10(On 15/01/2024 Spot Bond			4.19800	4.19800	4.19800	99.98058				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.63000	4.63000	4.63000	112.31336				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.16608				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.66609				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.77000	110.41823	4.77000	110.30078				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.58200	218.50282	4.58200	218.27464				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.91000	108.44803	4.91000	108.33147				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.61200	4.61200	4.61200	217.62997				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.20000	147.97976	3.20000	147.84125				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	126.89810	3.70500	126.77409				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.71000	111.27577	4.71000	111.15796				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.73200	215.30122	4.73200	215.07383				0.00	0	
Total FRS120 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 FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.78200	214.24651	4.78200	214.01937				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			2.73000	120.60275	2.73000	150.25661				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.81200	213.61664	4.81200	213.38967				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			4.91000	108.44803	4.91000	108.33147				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.25000	191.14635	4.25000	190.95185				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.66000	98.58978	5.66000	98.47786				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.14000	192.42830	4.14000	192.23418				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.20000	191.72784	4.20000	191.53350				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.32200	203.24129	5.32200	203.01709				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.61000	99.21216	5.61000	99.09990				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	108.33147				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.89000	107.01529	4.89000	108.61018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.01000	193.95601	4.01000	193.76240				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.09200	207.84370	5.09200	207.61822				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.14000	192.42830	4.14000	192.23418				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.14000	192.42830	4.14000	192.23418				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.43000	189.06957	4.43000	188.87446				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.50000	146.46395	3.50000	146.32327				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.52000	172.68114	1.52000	172.54326				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.49000	188.38306	4.49000	188.18775				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.53000	187.92698	4.53000	187.73154				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.47000	146.61471	3.47000	146.47425				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.00500	194.01505	4.00500	193.82144				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			4.54000	4.54000	4.54000	187.61768				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16: On 06/06/2025 Spot Bond					0.00000	18.46328				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	5.42183				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.82483				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.90873				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	101.31481				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.24017				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	160.46395				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	177.14557				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	144.40103				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	158.59666				0.00	0	
Total FRS187 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 FRS187									0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	36.97849			0.00	0	
Total FRS194 SPOT									0.00	0	
Total For FRS194									0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.50976			0.00	0	
Total FRS197 SPOT									0.00	0	
Total For FRS197									0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.58514			0.00	0	
Total FRS199 SPOT									0.00	0	
Total For FRS199									0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.47492			0.00	0	
Total FRS200 SPOT									0.00	0	
Total For FRS200									0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.25125			0.00	300,000,000	100,000,000
Total FRS201 SPOT									0.00	300,000,000	100,000,000
Total For FRS201									0.00	300,000,000	100,000,000
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	100.89911			0.00	0	
Total FRS206 SPOT									0.00	0	
Total For FRS206									0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.35782			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	101.07946				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	101.88113				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	101.25453				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 31/07/2022 Spot Bond					0.00000	101.11956				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22(On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22(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	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.46216				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	

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 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	101.53795				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	113.55916				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	105.78328				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	104.72774				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.13511				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	86.94527				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.04729				0.00	0	
Total FRS243 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 FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	100.27340				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.81677				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.33302				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.53230				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.53345				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	95.40666				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.53002				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.12714				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	96.33038				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	102.55682				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.85369				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.21720				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	
FRS263 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	
FRS264 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	
FRS265 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	314.42631				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.55000	316.60296	1.55000	316.34980				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS43 On 07/12/2023 Spot Bond			1.55000	1.55000	1.55000	316.34980				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.76000	173.49619	0.76000	173.36850				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.76000	173.49619	0.76000	173.36850				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.58017				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.61000	104.32619	4.61000	104.21661				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.10200	74.07852	4.10200	112.17717				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.62000	2.62000	2.62000	150.82856				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	149.37769				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	308.59838				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.08000	5.08000	5.08000	106.50234				0.00	0	200,000,0€
Total FRX23 SPOT										0.00	0	200,000,0€
Total For FRX23										0.00	0	200,000,0€
FRX24 On 10/12/2024 Spot Bond			6.04500	114.71896	6.04500	114.66297				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.59500	114.94232	6.59500	114.88054				0.00	0	
Total FRX25 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 FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.28500	111.49342	7.28500	111.42805				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.37500	115.68437	7.37500	115.61609				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.60500	117.49609	7.60500	117.42344				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.64500	110.21375	8.64500	110.13648				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.71000	108.04070	8.71000	107.96439				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.80500	113.92236	8.80500	113.84193				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.45000	79.93457	10.45000	79.86785				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.20919				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.61204				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.31129				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.29635				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.30649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.30947				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.21575				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.23571				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.30609				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.24672				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.25254				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.35229				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.45000	112.87041	3.45000	112.76275				0.00	0	60,000,00
Total GRL35 SPOT										0.00	0	60,000,00
Total For GRL35										0.00	0	60,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.24347				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.13423				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.85601				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT17 On 17/10/2023 Spot Bond			6.15000	110.19252	6.15000	110.13782				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.49049				0.00	800,000,000	800,000,000
Total GRT19 SPOT										0.00	800,000,000	800,000,000
Total For GRT19										0.00	800,000,000	800,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.78173				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.74500	104.42376	8.74500	104.35052				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.79583				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.83272				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.02362				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.32601				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.82195				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.81379				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.01202				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.01250				0.00	0	
Total GRT29 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 GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.43464				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.19895				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.17168				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.08874				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.33714				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.40046				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.04619				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.61530				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.20233				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.20390				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.32558				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.31515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	101.19714				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.72511				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.78502				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.73387				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.07452				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.98152				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.04148				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.92492				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.15256				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.83444				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.39728				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB09 On 29/03/2025 Spot Bond					0.00000	99.54832				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.65383				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.19719				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.07131				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.99983				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.11899				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.05004				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.03041				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.15000	312.19775	2.15000	311.93288				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.50000	2.50000	2.50000	317.37661				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.69500	107.02560	9.69500	106.94166				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.65000	79.15838	4.65000	101.61755				0.00	0	
Total HWAY33 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 HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			10.94000	91.76750	10.94000	91.68653				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	12.49058	100.00000	12.40692				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			10.98000	91.12362	10.98000	91.04293				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	12.48938	100.00000	12.40573				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	100.93929				0.00	0	15,200,000,00
Total HWF11 SPOT										0.00	0	15,200,000,00
Total For HWF11										0.00	0	15,200,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.74852				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.20088				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.05500	153.93640	2.05000	153.83338			162,863,316,621,000.00	79,252,222,200	440,484,529,10	
Total I2025 SPOT									162,863,316,621,000.00	79,252,222,200	440,484,529,10	
Total For I2025									162,863,316,621,000.00	79,252,222,200	440,484,529,10	
I2029 On 31/03/2029 Spot Bond			2.98000	113.56054	2.98000	113.45658			191,669,008,714,000.00	64,318,459,300	224,833,215,80	
Total I2029 SPOT									191,669,008,714,000.00	64,318,459,300	224,833,215,80	
Total For I2029									191,669,008,714,000.00	64,318,459,300	224,833,215,80	
I2033 On 28/02/2033 Spot Bond			3.82000	107.42624	3.82000	107.32083			122,842,705,848,000.00	32,157,776,400	179,155,650,20	
Total I2033 SPOT									122,842,705,848,000.00	32,157,776,400	179,155,650,20	
Total For I2033									122,842,705,848,000.00	32,157,776,400	179,155,650,20	
I2038 On 31/01/2038 Spot Bond			4.01000	121.89523	4.01000	121.77309			773,126,356,688,000.00	442,176,148,800	464,160,199,30	
Total I2038 SPOT									773,126,356,688,000.00	442,176,148,800	464,160,199,30	
Total For I2038									773,126,356,688,000.00	442,176,148,800	464,160,199,30	
I2046 On 31/03/2046 Spot Bond			4.02000	110.80809	4.01500	110.79211			473,401,814,084,000.00	366,517,864,200	286,540,449,60	

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 I2046 SPOT										'3,401,814,084,000.00	366,517,864,200	286,540,449,60
Total For I2046										'3,401,814,084,000.00	366,517,864,200	286,540,449,60
I2050 On 31/12/2050 Spot Bond			4.01000	114.92367	4.01000	114.80852				806,774,540,972,000.00	450,567,217,200	256,045,865,30
Total I2050 SPOT										16,774,540,972,000.00	450,567,217,200	256,045,865,30
Total For I2050										16,774,540,972,000.00	450,567,217,200	256,045,865,30
IBL101 On 24/05/2022 Spot Bond			6.01500	6.01500	6.01500	103.22608				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.85691				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.27000	311.32587	2.27000	311.05873				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.40815				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.29904				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.35566				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.66669				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.39702				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.84298				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.24853				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond					0.00000	100.80067				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.45458				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.96304				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.88540				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.27298				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.25597				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.44865				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.39276				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.29904				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.29753				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.85724				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.03608				0.00	0	
Total IBL147 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 IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.21777				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.22696				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.64975				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.30488				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.65438				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.63022				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.65101				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.45041				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.50256				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.42363				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.78882				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.81709				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.56089				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.39437				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.32626				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.33777				0.00	4,800,000,000	1,400,000,000
Total IBL168 SPOT										0.00	4,800,000,000	1,400,000,000
Total For IBL168										0.00	4,800,000,000	1,400,000,000
IBL169 On 19/08/2021 Spot Bond					0.00000	100.40555				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.22792				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	173.28131				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.66000	111.97797	6.66000	111.91719				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.65569				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.16000	173.06636	1.16000	172.93328				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.09000	107.34821	5.09000	107.30423				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL95 On 12/09/2021 Spot Bond					0.00000	100.22572				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.53059				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.99500	105.13631	7.99500	105.06914				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.53000	111.28633	9.53000	111.56485				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.06049				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.56500	109.86870	8.56500	109.79320				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.72334				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.41797				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.30502				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.92248				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.48051				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.96201				0.00	0	
Total IDCG18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.45936				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.91073				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.34668				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.76323				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.94526				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.44500	103.94887	7.44500	103.88660				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	101.24697				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.18197				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	105.08723				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.87262				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.03222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.72196				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.40113				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.31788				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.18938				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.21126				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.99760				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.25056				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.55490				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.84348				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.48050				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.48897				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	101.13983				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.57902				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.07851				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.95836				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.27351				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.77123				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	101.01615	2.75000	100.99329				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	183.76744	4.90000	183.57089				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.00742				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.36051				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.74741				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	170.68028				0.00	0	
Total IV039 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 IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.58263				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.03000	103.54749	8.03000	103.48076				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.58127				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.03500	8.03500	8.03500	102.56957				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.90806				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.71000	172.47848	1.71000	172.33806			4,858,110,000,000.00	2,841,000,000	2,841,000,000	
Total IV045 SPOT									4,858,110,000,000.00	2,841,000,000	2,841,000,000	
Total For IV045									4,858,110,000,000.00	2,841,000,000	2,841,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	103.75330				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.55876				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.80000	184.88116	4.80000	184.68488			38,400,000,000,000.00	8,000,000,000	2,000,000,000	
Total IV19A SPOT									38,400,000,000,000.00	8,000,000,000	2,000,000,000	
Total For IV19A									38,400,000,000,000.00	8,000,000,000	2,000,000,000	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.10448				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.20000	103.40580	11.20000	103.31185				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.51500	102.20742	6.51500	102.15438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.22038				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.25069				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.23048				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.95422				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.45393				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.72821				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.44350				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.18589				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.35347				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.12136				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.58342				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC146 On 03/06/2023 Spot Bond					0.00000	100.64297				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.14512				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.22744				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.20302				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.92224				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	101.64184				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.91234				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	99.92599				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.90711				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.06167				0.00	0	
Total IVC176 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 IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.04852				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.03020				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.43381				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.45465				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.47375				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.34363				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	99.86036	7.40000	103.49319				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.22650				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.15496				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.39750				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.94434				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.30413	7.23000	102.60352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
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	99.90270				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	99.82715				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	99.75171				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			3.95000	3.95000	3.95000	99.67639				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	99.51415				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	99.43729				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	99.36055				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	99.26638				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	99.18802				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	99.10978				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ057 On 02/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.03166				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.15000	4.15000	4.15000	98.95367				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										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	99.81956				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.26696				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.00000	102.84851	6.00000	102.79891				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.00413				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.47259				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.77716				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.58175				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.40005				0.00	0	
Total KAP016 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 KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.32899				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.91012				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.52755				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.53500	125.66067	8.53500	125.57508				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.15873				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.96594				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.98000	103.17493	6.98000	103.11693				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.33429				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.00000	105.43641	9.00000	105.36035				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.53614				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.76500	95.26592	11.76500	95.17718				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.05000	99.59300	10.05000	99.51299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.82886				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.71683				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.50141				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.60664				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.96340				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.52698				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.94606				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.57408				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.51000	106.50875	6.51000	106.45284				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.32495				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.10596				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL09 On 28/08/2024 Spot Bond					0.00000	102.76476				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.31414				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.03153				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.76421				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.88594				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.35765				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.36689				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.90146				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.32734				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.33627				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.44700				0.00	800,000,000	400,000,000
Total MBF061 SPOT										0.00	800,000,000	400,000,000
Total For MBF061										0.00	800,000,000	400,000,000
MBF06 On 07/06/2022 Spot Bond					0.00000	100.34588				0.00	0	5,000,000,000
Total MBF063 SPOT										0.00	0	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF063										0.00	0	5,000,000,00
MBF06: On 30/09/2022 Spot Bond					0.00000	101.25014				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.01342				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.30092				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.32467				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.17433				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.18575				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.31030				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.25101				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.59698				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	101.09915				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.41825				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.56525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.21789				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.96744				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.98768				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.63474				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.30630				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.99587				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.47500	7.47500	7.47500	117.18490				0.00	0	20,000,00
Total MMIG04 SPOT										0.00	0	20,000,00
Total For MMIG04										0.00	0	20,000,00
MMIG0 On 12/08/2022 Spot Bond			5.80000	109.25524	5.80000	109.20349				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	102.28681				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.46218				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.10474				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			8.09500	105.31230	8.09500	105.24381				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.04798				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.34500	99.86326	8.34500	99.80551				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.95713				0.00	0	750,000,00
Total MTN07 SPOT										0.00	0	750,000,00
Total For MTN07										0.00	0	750,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.89488				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.56952				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.55218				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.25584				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.46315				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.48047				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.95259				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.11913				0.00	0	
Total MTN17 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 MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.31404				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.05924				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.84429				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.51572				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.73182				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.04500	103.94643	8.04500	103.87851				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.79015				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	700,000,00
Total MTNC23 SPOT										0.00	0	700,000,00
Total For MTNC23										0.00	0	700,000,00
MWAR On 22/11/2021 Spot Bond					0.00000	100.28037				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.28036				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.29987				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.29980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.92262				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.73734				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.27653				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.64852				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.51378				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.10795				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.42960				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.70304				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.95451				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.98000	103.65586	5.98000	103.60608				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.60000	110.45954	6.60000	110.40011				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			8.97500	110.04322	8.97500	109.96318				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.81495				0.00	0	200,000,00
Total NBG01G SPOT										0.00	0	200,000,00
Total For NBG01G										0.00	0	200,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.71619				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.59633				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.81161				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.62976				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.16500	111.21486	6.16500	111.15981				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.05000	104.48598	5.05000	104.44270				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.46500	105.10142	5.46500	105.05447				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.34500	113.14126	6.34500	113.08270				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.54500	111.04937	7.54500	110.98197				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.99500	103.70478	5.99500	103.65458				0.00	0	
Total NBK19A 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 NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.88500	114.76768	6.88500	114.70402			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.08813			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.89500	117.25659	7.89500	117.18137			0.00	0	200,000,00
Total NBK21A SPOT									0.00	0	200,000,00
Total For NBK21A									0.00	0	200,000,00
NBK22 On 19/11/2022 Spot Bond			5.09000	107.48634	5.09000	107.44231			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.58000	116.29777	6.58000	116.23641			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.62000	117.36656	7.62000	117.29502			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	100.45285			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.57500	5.57500	5.57500	111.41158			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.37426			0.00	0	3,600,000,00
Total NBK25B SPOT									0.00	0	3,600,000,00
Total For NBK25B									0.00	0	3,600,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	30.59440	100.00000	30.39281			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.60671			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.80500	114.46205	7.80500	114.39062			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.49500	112.61787	5.49500	112.56729				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.96500	118.90094	6.96500	118.83350				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.95000	111.94255	5.95000	111.88816				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.62500	109.30526	5.62500	109.25584				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.81046				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.24561				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.52210				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.74269				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.77000	9.77000	9.77000	72.96792				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.73304				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.96243				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	102.13198				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.20190				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.35253				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.76876				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.47932				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.14860				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.46437				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.59850				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.79319				0.00	0	200,000,00
Total NBK52B SPOT										0.00	0	200,000,00
Total For NBK52B										0.00	0	200,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	100.90729				0.00	0	2,500,000,00
Total NBK53B SPOT										0.00	0	2,500,000,00
Total For NBK53B										0.00	0	2,500,000,00
NBK54I On 21/02/2029 Spot Bond					0.00000	100.89795				0.00	0	1,800,000,00
Total NBK54B SPOT										0.00	0	1,800,000,00
Total For NBK54B										0.00	0	1,800,000,00
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.65590				0.00	0	
Total NBKB55 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 NBKB55									0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.53838			0.00	0	
Total NBKB56 SPOT									0.00	0	
Total For NBKB56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.63711			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.94569			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.42016			0.00	0	
Total NBKB59 SPOT									0.00	0	
Total For NBKB59									0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.67884			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.27497			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.75495			0.00	0	
Total NBKB62 SPOT									0.00	0	
Total For NBKB62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.81698			0.00	400,000,000	200,000,000
Total NBKB64 SPOT									0.00	400,000,000	200,000,000
Total For NBKB64									0.00	400,000,000	200,000,000
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.85318			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			8.94000	106.59667	8.94000	106.52069			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	

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	99.85453				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.97500	106.06260	8.97500	105.98672				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.85318				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.85090				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.84820				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.12839				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.37079				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.28935				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.71219				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.46778				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.91508				0.00	0	41,000,00
Total NGL04 SPOT										0.00	0	41,000,00
Total For NGL04										0.00	0	41,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.94561				0.00	0	
Total NGL05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.28422			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.79422			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.72674			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.03310			0.00	0	
Total NGLT1A SPOT									0.00	0	
Total For NGLT1A									0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.71157			0.00	0	
Total NGLT1B SPOT									0.00	0	
Total For NGLT1B									0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.65429			0.00	0	
Total NGT103 SPOT									0.00	0	
Total For NGT103									0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.28558			0.00	0	
Total NGT104 SPOT									0.00	0	
Total For NGT104									0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.05681			0.00	0	200,000,00
Total NGT105 SPOT									0.00	0	200,000,00
Total For NGT105									0.00	0	200,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	104.00281			0.00	0	
Total NGT106 SPOT									0.00	0	
Total For NGT106									0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.52674			0.00	0	
Total NGT107 SPOT									0.00	0	
Total For NGT107									0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.60205			0.00	0	
Total NGT108 SPOT									0.00	0	
Total For NGT108									0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.72304			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.54702				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.09890				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.15089				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.59613				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.94572				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.67940				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.27340				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.33614				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.35062				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.78200	4.78200	4.78200	214.01937				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	199.77066				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			2.80500	2.80500	2.80500	149.86811			0.00	0	
Total NI25 SPOT												0.00	0	
Total For NI25												0.00	0	
NI29	On	31/03/2029	Spot Bond			3.27500	3.27500	3.27500	111.09641			0.00	0	80,000,00
Total NI29 SPOT												0.00	0	80,000,00
Total For NI29												0.00	0	80,000,00
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NI33 SPOT												0.00	0	
Total For NI33												0.00	0	
NI38	On	31/01/2038	Spot Bond			4.76000	4.76000	4.76000	110.44308			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			2.91000	2.91000	2.91000	149.32616			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	196.13672	3.45000	195.94975			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			3.30000	3.30000	3.30000	147.33322			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	204.16554			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.30000	202.54791	3.30000	202.35728			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			4.87500	108.93657	4.87500	108.81980			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	102.88919			0.00	0	
Total NN014 SPOT												0.00	0	
Total For NN014												0.00	0	
NN016	On	20/03/2024	Spot Bond					0.00000	101.30896			0.00	0	
Total NN016 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 NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.32311				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	133.29196				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.39299				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.45880				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	100.28079				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.45460				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.65458				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.98408				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.04690				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.28518				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.03737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	143.59807				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.53580				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.39022				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.49774				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.95747				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.24256				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.11540				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.52620				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.30865				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.75969				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.95509				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	99.76085				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.11408				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	102.21540				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.38000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	105.75000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	109.15000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	107.90000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	107.73187				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.23637				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.32796				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.74422				0.00	0	
Total NNF023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF023										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.30330				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF02: On 09/07/2021 Spot Bond					0.00000	101.54258				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	95.91058				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	112.23637				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 20/07/2021 Spot Bond					0.00000	100.68298				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03: On 19/04/2022 Spot Bond					0.00000	95.89598				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03: On 06/08/2021 Spot Bond					0.00000	100.47503				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03: On 17/08/2021 Spot Bond					0.00000	100.31933				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03: On 19/08/2021 Spot Bond					0.00000	100.34695				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.22746				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.22746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.13234				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	131.16351				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.60683				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.39965				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.71394				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.27747				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.27803				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.25094				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.20496				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.94405				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.29756				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.28528				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.22676				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.01557				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.23402				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.67000	108.70998	6.67000	108.65185				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.40000	197.67694	2.40000	197.50524				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.24500	116.40283	9.24500	116.31664			23,175,378,943,000.00	2,506,801,400	720,000,00	
Total NRA028 SPOT									23,175,378,943,000.00	2,506,801,400	720,000,00	
Total For NRA028									23,175,378,943,000.00	2,506,801,400	720,000,00	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.84264	100.00000	12.75756			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	101.61735				0.00	30,000,000	30,000,00
Total NTC21 SPOT										0.00	30,000,000	30,000,00
Total For NTC21										0.00	30,000,000	30,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.40327				0.00	12,000,000	12,000,00
Total NTC23 SPOT										0.00	12,000,000	12,000,00
Total For NTC23										0.00	12,000,000	12,000,00
NTC25 On 07/09/2021 Spot Bond					0.00000	100.21032				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.75864				0.00	0	
Total NTC26 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 NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.96159			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.96095			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.98122			0.00	0	
Total NTC29 SPOT									0.00	0	
Total For NTC29									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.01409			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.76719			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	99.85998			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.95946			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			5.84000	105.72013	5.84000	105.67052			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.15500	114.91241	7.15500	114.84658			0.00	0	1,570,000,00
Total OML07 SPOT									0.00	0	1,570,000,00
Total For OML07									0.00	0	1,570,000,00
OML09 On 14/09/2022 Spot Bond			6.03000	108.48502	6.03000	108.43249			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			7.48000	116.68195	7.48000	116.61212			0.00	0	943,330,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML10 SPOT										0.00	0	943,330,20
Total For OML10										0.00	0	943,330,20
OML11 On 11/06/2024 Spot Bond					0.00000	100.08193				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.84714				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.24498				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.31230				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.80248				0.00	0	2,000,000,00
Total PEP03 SPOT										0.00	0	2,000,000,00
Total For PEP03										0.00	0	2,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.55506				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.21598				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.93277				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.20839				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.33624				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.37787				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	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
PRE2C On 20/02/2022 Spot Bond					0.00000	100.38381			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.38975			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.11500	115.03259	7.19500	114.57340			759,790,771,589,000.00	1,933,912,968,600	1,042,775,334,200
Total R186 SPOT									9,790,771,589,000.00	933,912,968,600	1,042,775,334,200
Total For R186									9,790,771,589,000.00	933,912,968,600	1,042,775,334,200
R197 On 07/12/2023 Spot Bond			1.20000	319.20836	1.20000	318.96219			43,250,400,000.00	36,042,000	56,975,253,900
Total R197 SPOT									43,250,400,000.00	36,042,000	56,975,253,900
Total For R197									43,250,400,000.00	36,042,000	56,975,253,900
R202 On 07/12/2033 Spot Bond			3.80000	236.14261	3.78200	236.33634			125,418,247,600,000.00	33,004,802,000	138,488,893,300
Total R202 SPOT									125,418,247,600,000.00	33,004,802,000	138,488,893,300
Total For R202									125,418,247,600,000.00	33,004,802,000	138,488,893,300
R2023 On 28/02/2023 Spot Bond			4.99000	106.69621	5.00000	106.63656			100,241,100,000,000.00	420,890,000,000	888,907,314,300
Total R2023 SPOT									100,241,100,000,000.00	420,890,000,000	888,907,314,300
Total For R2023									100,241,100,000,000.00	420,890,000,000	888,907,314,300
R2030 On 31/01/2030 Spot Bond			8.67000	98.93217	8.69500	98.71676			715,281,301,456,000.00	1,005,222,756,800	1,979,900,143,200
Total R2030 SPOT									715,281,301,456,000.00	1,005,222,756,800	1,979,900,143,200
Total For R2030									715,281,301,456,000.00	1,005,222,756,800	1,979,900,143,200
R2032 On 31/03/2032 Spot Bond			9.34500	94.32199	9.37500	94.06032			878,200,472,740,000.00	1,271,075,492,000	1,546,171,370,100
Total R2032 SPOT									878,200,472,740,000.00	1,271,075,492,000	1,546,171,370,100
Total For R2032									878,200,472,740,000.00	1,271,075,492,000	1,546,171,370,100
R2035 On 28/02/2035 Spot Bond			9.94000	94.64896	9.96000	94.43465			495,831,184,490,000.00	955,315,008,500	1,524,152,264,500
Total R2035 SPOT									495,831,184,490,000.00	955,315,008,500	1,524,152,264,500
Total For R2035									495,831,184,490,000.00	955,315,008,500	1,524,152,264,500
R2037 On 31/01/2037 Spot Bond			10.17500	90.15395	10.19500	89.94015			875,609,800,000,000.00	1,068,856,000,000	1,053,338,017,700
Total R2037 SPOT									875,609,800,000,000.00	1,068,856,000,000	1,053,338,017,700
Total For R2037									875,609,800,000,000.00	1,068,856,000,000	1,053,338,017,700
R2040 On 31/01/2040 Spot Bond			10.32500	92.44366	10.34500	92.21677			942,119,075,000,000.00	284,951,000,000	1,073,550,938,400
Total R2040 SPOT									942,119,075,000,000.00	284,951,000,000	1,073,550,938,400
Total For R2040									942,119,075,000,000.00	284,951,000,000	1,073,550,938,400
R2044 On 31/01/2044 Spot Bond			10.38500	89.06625	10.39000	88.95337			919,088,077,500,000.00	88,501,500,000	1,509,953,104,400
Total R2044 SPOT									919,088,077,500,000.00	88,501,500,000	1,509,953,104,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2044									19,088,077,500,000.00	88,501,500,000	509,953,104,40
R2048 On 28/02/2048 Spot Bond			10.30000	88.47384	10.30500	88.36171			256,592,524,900,000.00	2,355,008,983,000	5,069,694,116,90
Total R2048 SPOT									16,592,524,900,000.00	355,008,983,000	069,694,116,90
Total For R2048									16,592,524,900,000.00	355,008,983,000	069,694,116,90
R209 On 31/03/2036 Spot Bond			9.86500	73.43405	9.89000	73.22326			366,432,489,000,000.00	442,618,600,000	752,057,852,40
Total R209 SPOT									16,432,489,000,000.00	442,618,600,000	752,057,852,40
Total For R209									16,432,489,000,000.00	442,618,600,000	752,057,852,40
R210 On 31/03/2028 Spot Bond			2.80000	208.85899	2.80000	208.67084			60,582,183,200,000.00	21,636,494,000	65,991,447,20
Total R210 SPOT									10,582,183,200,000.00	21,636,494,000	65,991,447,20
Total For R210									10,582,183,200,000.00	21,636,494,000	65,991,447,20
R212 On 31/01/2022 Spot Bond			0.51000	173.76582	0.51000	173.64151			21,930,000,000,000.00	43,000,000,000	193,470,000,00
Total R212 SPOT									1,930,000,000,000.00	43,000,000,000	193,470,000,00
Total For R212									1,930,000,000,000.00	43,000,000,000	193,470,000,00
R213 On 28/02/2031 Spot Bond			9.00500	89.19695	9.03000	88.98690			195,817,132,101,500.00	688,041,880,300	700,927,792,00
Total R213 SPOT									15,817,132,101,500.00	688,041,880,300	700,927,792,00
Total For R213									15,817,132,101,500.00	688,041,880,300	700,927,792,00
R214 On 28/02/2041 Spot Bond			10.28500	70.14773	10.30500	69.96556			258,692,265,265,000.00	608,526,229,000	682,077,341,80
Total R214 SPOT									18,692,265,265,000.00	608,526,229,000	682,077,341,80
Total For R214									18,692,265,265,000.00	608,526,229,000	682,077,341,80
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.32470			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.13916			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.03183			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.18220			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.01933			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.27430			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.84344				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.41122				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.14336				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.35480				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.15658				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.21124				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.09300				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.27871				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.69459				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.36355				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED13 On 13/05/2026 Spot Bond					0.00000	100.34570				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	101.34140				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.58685				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.10006				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.08732				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.09579				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.89119				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.14332				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.48355				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.67755				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.44939				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.87741				0.00	0	
Total RES40 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 RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.20713			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.85272			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.80189			0.00	0	
Total RES50 SPOT									0.00	0	
Total For RES50									0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.53395			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			6.65000	106.56481	6.65000	106.50768			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			10.90000	96.81397	10.90000	96.72979			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.16000	106.41071	5.16000	106.36653			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	100.59836			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.24688			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.79000	99.88203	4.79000	104.92477		15,098,080,000,000.00	3,152,000,000	1,576,000,000	

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 SBS19 SPOT									15,098,080,000,000.00	3,152,000,000	1,576,000,000
Total For SBS19									15,098,080,000,000.00	3,152,000,000	1,576,000,000
SBS20 On 15/05/2026 Spot Bond			6.94000	113.58185	6.94000	113.51869			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.39436			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.00000	113.27586	6.00000	113.22038			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.04000	105.21367	7.04000	105.15434			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.46000	111.12755	7.46000	111.06073			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.04000	114.23374	6.04000	114.17833			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.24500	112.50349	6.24500	112.44617			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.26000	112.44971	8.26000	112.37431			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.50000	102.34425	4.50000	102.30711		3,096,000,000,000.00	688,000,000	344,000,000	
Total SBS4 SPOT								3,096,000,000,000.00	688,000,000	344,000,000	
Total For SBS4								3,096,000,000,000.00	688,000,000	344,000,000	
SBS41 On 12/11/2022 Spot Bond			5.31000	107.15124	5.31000	107.10547			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.64000	116.02003	6.64000	115.95826			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS43 On 12/11/2027 Spot Bond			7.61000	117.00367	7.61000	116.93245				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.42000	111.73513	5.42000	111.68563				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.68464				0.00	0	200,000,00
Total SBS47 SPOT										0.00	0	200,000,00
Total For SBS47										0.00	0	200,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.15402				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.68000	106.41931	4.68000	106.37852				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.70000	5.70000	5.70000	113.37522				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.29541				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.49845				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.69683				0.00	0	200,000,00
Total SBS55 SPOT										0.00	0	200,000,00
Total For SBS55										0.00	0	200,000,00
SBS56 On 12/06/2022 Spot Bond			5.07000	103.76568	5.07000	103.72303				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.60970				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.81101				0.00	0	4,000,000,00
Total SBS58 SPOT										0.00	0	4,000,000,00

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 For SBS58										0.00	0	4,000,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.32281				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.17611				0.00	0	200,000,00
Total SBS62 SPOT										0.00	0	200,000,00
Total For SBS62										0.00	0	200,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.20224				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.73704				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.98412				0.00	0	100,000,00
Total SBS65 SPOT										0.00	0	100,000,00
Total For SBS65										0.00	0	100,000,00
SBS66 On 26/06/2022 Spot Bond					0.00000	101.35159				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.08907				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.55269				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.13662				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.64000	315.93726	1.64000	315.68233				0.00	0	70,000,00
Total SBSI11 SPOT										0.00	0	70,000,00
Total For SBSI11										0.00	0	70,000,00
SBSI14 On 07/12/2033 Spot Bond			4.73200	4.73200	4.73200	215.07383				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.22418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.59885				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.11595				0.00	0	160,000,00
Total SBT103 SPOT										0.00	0	160,000,00
Total For SBT103										0.00	0	160,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.10456				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,000,000,00
Total SBT105 SPOT										0.00	0	1,000,000,00
Total For SBT105										0.00	0	1,000,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.24042				0.00	0	200,000,00
Total SBT201 SPOT										0.00	0	200,000,00
Total For SBT201										0.00	0	200,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.24893				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.10000	107.65352	7.10000	107.59198				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.45841				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.20037				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.30423				0.00	4,000,000,000	2,000,000,00
Total SBT207 SPOT										0.00	4,000,000,000	2,000,000,00
Total For SBT207										0.00	4,000,000,000	2,000,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	100.43316				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI005 On 10/07/2021 Spot Bond					0.00000	101.51287				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.28047				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.53178				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.39500				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.37942				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.53289				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.39298				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.41194				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.41670				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.38285				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.41670				0.00	0	
Total SLRB6 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 SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.47423				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.45734				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.79707				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.43025				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.80000	110.41291	6.80000	110.35241				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.83607				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.17467				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.32774				0.00	3,000,000,000	1,500,000,000
Total SOLB01 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SOLB01										0.00	3,000,000,000	1,500,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.36696				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.79763				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.29901				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.31275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.20209				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	99.94436				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	99.97727				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.17880				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.02052				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.94994				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.21370				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.13504				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.89746				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.46500	3.46500	3.46500	146.49943				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.17000	114.76262	7.17000	114.69601				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			8.52000	92.09199	8.52000	92.02937				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.17849				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.89350				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.40000	108.88567	6.40000	108.82946				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.71000	111.27577	4.71000	111.15796				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.13048				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.69638				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.49229				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			2.23000	2.23000	2.23000	311.34979				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.70112				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.59006				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.85576				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	149.63556				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	108.33147				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.82000	3.82000	3.82000	106.87938				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	194.11703				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.21909				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.21493				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.20463				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.94231				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.94383				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.85542				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.91446				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	108.73600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.24158				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.95374				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.57502				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.65700	4.65700	4.65700	216.66718				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.01802				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.88537				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.14382				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.19057				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 07/06/2023 Spot Bond					0.00000	100.06303				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.36000	95.01191	9.36000	94.93991				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.18569				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.49952				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.02500	93.81813	4.02500	193.58536				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.83700	88.77876	4.83700	212.86662				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.51721				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.45435				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	101.43313				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 14/07/2021 Spot Bond					0.00000	100.76320				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN11 On 10/08/2021 Spot Bond					0.00000	100.45483				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	100.90938				0.00	0	
Total SSN114 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 SSN114										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.65741				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN115 On 19/08/2021 Spot Bond					0.00000	100.26893				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.40555				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN117 On 07/09/2021 Spot Bond					0.00000	100.40215				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN118 On 09/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000.00
Total SSN119 SPOT										0.00	0	2,500,000.00
Total For SSN119										0.00	0	2,500,000.00
SZ25 On 30/09/2025 Spot Bond			7.76500	106.26195	7.76500	106.19561				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.31716				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.12000	102.71985	4.12000	102.68570				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.27165				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.26027				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.28703				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.29995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.95490	7.21000	101.88271				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.66565				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.43682				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.24168				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.57182				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.88941				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.53669				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.20086				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.73864				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.95278				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.06261				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.38924				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161On 27/05/2022 Spot Bond					0.00000	100.45496				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162On 27/05/2024 Spot Bond					0.00000	99.79807				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163On 22/10/2022 Spot Bond					0.00000	100.88696				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164On 22/10/2024 Spot Bond					0.00000	101.28402				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165On 15/10/2023 Spot Bond					0.00000	100.53067				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.74561				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3On 21/11/2021 Spot Bond					0.00000	100.32512				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4On 21/11/2021 Spot Bond			4.12000	103.18544	4.12000	103.15113				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7On 21/11/2021 Spot Bond					0.00000	100.61242				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8On 21/11/2021 Spot Bond			4.12000	102.81807	4.12000	102.78389				0.00	0	
Total TH14A8 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 TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.35975				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.43091				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.33591				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.60821				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.64116				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.36996				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.55758				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.10998				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.96678				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.30187				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	100.54856				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.21560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.29788				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.28535				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.32404				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.59584				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.66020				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.35075				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.75626				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.33712				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.52749				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.82461				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.45790				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	100.46270				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.18445				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.62946	8.49000	102.55877				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.52173				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.30299				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.28876				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.30128				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	101.78841	5.76000	101.74052				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.31380				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.33426				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.33540				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.33142				0.00	0	
Total TH16C1 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 TH16C1									0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.35869			0.00	0	
Total TH16C2 SPOT									0.00	0	
Total For TH16C2									0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.35131			0.00	0	
Total TH16C3 SPOT									0.00	0	
Total For TH16C3									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.45334			0.00	0	
Total TH16D1 SPOT									0.00	0	
Total For TH16D1									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.50139			0.00	0	
Total TH16D2 SPOT									0.00	0	
Total For TH16D2									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.47313			0.00	0	
Total TH16D3 SPOT									0.00	0	
Total For TH16D3									0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.32548			0.00	0	
Total TH17B1 SPOT									0.00	0	
Total For TH17B1									0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.34588			0.00	0	
Total TH17C1 SPOT									0.00	0	
Total For TH17C1									0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.44993			0.00	0	
Total TH17D1 SPOT									0.00	0	
Total For TH17D1									0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.25070			0.00	0	
Total TH17O1 SPOT									0.00	0	
Total For TH17O1									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.87028			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.14000	105.83819	6.14000	105.78603		9,210,000,000,000.00	1,500,000,000	1,500,000,000	
Total TL24 SPOT								9,210,000,000,000.00	1,500,000,000	1,500,000,000	
Total For TL24								9,210,000,000,000.00	1,500,000,000	1,500,000,000	
TL25 On 04/09/2024 Spot Bond			7.20000	109.34162	7.20000	109.27858		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.04269				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.02325				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.64500	106.65377	7.64500	106.58820				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.35437				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.90373				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.22496				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.47606				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.92000	109.55615	6.92000	109.49542			13,535,520,000,000.00	1,956,000,000	3,281,559,200	
Total TN23 SPOT									13,535,520,000,000.00	1,956,000,000	3,281,559,200	
Total For TN23									13,535,520,000,000.00	1,956,000,000	3,281,559,200	
TN23/R On 06/11/2023 Spot Bond			100.00000	24.56987	100.00000	24.40798			0.00	0		
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.22000	107.44970	8.22000	107.37799			104,805,000,000,000.00	12,750,000,000	6,666,656,000	
Total TN25 SPOT									14,805,000,000,000.00	12,750,000,000	6,666,656,000	
Total For TN25									14,805,000,000,000.00	12,750,000,000	6,666,656,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.33735	100.00000	15.23462			0.00	0		
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN27 On 14/11/2027 Spot Bond			8.92500	100.61604	8.92500	100.54445			217,770,000,000,000.00	24,400,000,000	13,962,472,10
Total TN27 SPOT									17,770,000,000,000.00	24,400,000,000	13,962,472,10
Total For TN27									17,770,000,000,000.00	24,400,000,000	13,962,472,10
TN27/R On 14/11/2027 Spot Bond			100.00000	10.03041	100.00000	9.96432			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.30500	103.01360	10.30500	102.92879			5,049,450,000,000.00	490,000,000	1,690,000,00
Total TN30 SPOT									5,049,450,000,000.00	490,000,000	1,690,000,00
Total For TN30									5,049,450,000,000.00	490,000,000	1,690,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.07587	8.00000	117.99998			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.64500	95.08084	11.64500	94.99267			34,935,000,000,000.00	3,000,000,000	1,830,000,00
Total TN40 SPOT									14,935,000,000,000.00	3,000,000,000	1,830,000,00
Total For TN40									14,935,000,000,000.00	3,000,000,000	1,830,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.90617	10.75000	101.81873			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	100.21862			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.22103			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.92206	7.61000	103.61348			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.18773			0.00	0	
Total TR5OM1 SPOT									0.00	0	
Total For TR5OM1									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.39543			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.11000	104.65466	6.11000	104.60332			0.00	0	
Total TRA3A4 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 TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.40878				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.53358				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.60552				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.84366				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.88851				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.40000	108.75576	6.40000	108.69961				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.84366				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.88851				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.43990	8.62000	101.36975				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.29184				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.87860				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.25087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.31963				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.48385				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	98.85026				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.92063				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	98.06099				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	96.79987				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	96.29702				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	96.16594				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	95.56731				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.68816				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.89084				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.74449				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.83254				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 10/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond					0.00000	101.25172				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.72033				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	104.10195				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	107.95740				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.44875				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.16852				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.01881				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	100.94711				0.00	0	
Total TWC375 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 TWC375									0.00	0	
TWC37 On 09/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			270,000,000,000,000.00	32,700,000,000	32,700,000,00
Total TWC376 SPOT									0,000,000,000,000.00	32,700,000,000	32,700,000,00
Total For TWC376									0,000,000,000,000.00	32,700,000,000	32,700,000,00
UG26 On 09/03/2026 Spot Bond			9.34500	110.33318	9.34500	110.25106			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.36588			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.40997			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.43030			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.51827			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.93667			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.74906			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.29366			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.26247			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.39778			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.41290			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.12932			0.00	0	160,000,00
Total WHL02 SPOT									0.00	0	160,000,00
Total For WHL02									0.00	0	160,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	101.25448			0.00	57,000,000	57,000,00
Total WHL03 SPOT									0.00	57,000,000	57,000,00
Total For WHL03									0.00	57,000,000	57,000,00
Total for SPOT									1.13e+017	858,042,134,300	462,330,124,20
Total for SPOT :									1.13e+017	858,042,134,300	462,330,124,20
Total Futures									1.13e+017	858,042,139,145	462,331,145,80
Total Options									0.00	0	120,40
Grand Total:									1.13e+017	858,042,139,145	462,331,266,20