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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2021

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	04/11/2021	Bond Future			11.46801	75.74867	11.29755	76.64550			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.71931	76.61578	11.54141	77.52319			0.00	0	
ES33	On	05/05/2022	Bond Future			11.97070	73.75484	11.78511	74.67325			0.00	0	
ES33	On	04/08/2022	Bond Future			12.23278	74.62054	12.03896	75.55054			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.96180	74.08747	11.78598	75.13863			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.19141	74.93596	12.00792	75.99944			0.00	0	
ES42	On	05/05/2022	Bond Future			12.42936	71.57391	12.23757	72.65029			0.00	0	
ES42	On	04/08/2022	Bond Future			12.67058	72.41263	12.47018	73.50251			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/11/2021	Bond Future			154.95158	154.95158	154.94743	154.94743			0.00	0	5,36
I2025	On	03/02/2022	Bond Future			155.14191	155.14191	155.13826	155.13826			0.00	0	
I2025	On	05/05/2022	Bond Future			156.99708	156.99708	156.99374	156.99374			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	Opt Intere
I2025	On	04/08/2022	Bond Future			157.32489	157.32489	157.32176	157.32176			0.00	0	
Total I2025 Future												0.00	0	5,36
Total For I2025												0.00	0	5,36
I2029	On	04/11/2021	Bond Future			114.17736	114.17736	114.17163	114.17163			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.48441	115.48441	115.47911	115.47911			0.00	0	
I2029	On	05/05/2022	Bond Future			115.66622	115.66622	115.66106	115.66106			0.00	0	
I2029	On	04/08/2022	Bond Future			117.09825	117.09825	117.09318	117.09318			0.00	0	
Total I2029 Future												0.00	0	2,96
Total For I2029												0.00	0	2,96
I2033	On	04/11/2021	Bond Future			108.43089	108.43089	108.04562	108.04562			0.00	0	9,04
I2033	On	03/02/2022	Bond Future			109.67216	109.67216	109.28286	109.28286			0.00	0	
I2033	On	05/05/2022	Bond Future			109.70425	109.70425	109.31050	109.31050			0.00	0	
I2033	On	04/08/2022	Bond Future			111.06239	111.06239	110.66391	110.66391			0.00	0	
Total I2033 Future												0.00	0	9,04
Total For I2033												0.00	0	9,04
I2038	On	04/11/2021	Bond Future			120.14370	120.14370	120.36800	120.36800			0.00	0	5,94
I2038	On	03/02/2022	Bond Future			119.73754	119.73754	119.96487	119.96487			0.00	0	
I2038	On	05/05/2022	Bond Future			121.16946	121.16946	121.39985	121.39985			0.00	0	
I2038	On	04/08/2022	Bond Future			120.85197	120.85197	121.08536	121.08536			0.00	0	
Total I2038 Future												0.00	0	5,94
Total For I2038												0.00	0	5,94
I2046	On	04/11/2021	Bond Future			107.24673	107.24673	107.69165	107.69165			0.00	0	17,22
I2046	On	03/02/2022	Bond Future			108.47465	108.47465	108.92496	108.92496			0.00	0	
I2046	On	05/05/2022	Bond Future			107.88765	107.88765	108.34357	108.34357			0.00	0	
I2046	On	04/08/2022	Bond Future			109.22363	109.22363	109.68543	109.68543			0.00	0	
Total I2046 Future												0.00	0	17,22
Total For I2046												0.00	0	17,22
I2050	On	04/11/2021	Bond Future			110.34789	110.34789	110.33921	110.33921			0.00	0	8,66
I2050	On	03/02/2022	Bond Future			109.63031	109.63031	109.62188	109.62188			0.00	0	
I2050	On	05/05/2022	Bond Future			110.94137	110.94137	110.93310	110.93310			0.00	0	
I2050	On	04/08/2022	Bond Future			110.29666	110.29666	110.28844	110.28844			0.00	0	
Total I2050 Future												0.00	0	8,66
Total For I2050												0.00	0	8,66
R186	On	04/11/2021	Bond Future			7.71135	115.63253	7.59016	116.17460		5.15	27,751,807.20	240	64,44
R186	On	03/02/2022	Bond Future			7.91969	111.64650	7.79028	112.19504		5.30	0.00	0	
R186	On	05/05/2022	Bond Future			8.13895	112.95532	8.00038	113.51059		5.03	0.00	0	
R186	On	04/08/2022	Bond Future			8.37629	108.99464	8.22742	109.55744		5.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												27,751,807.20	240	64,44
R186	On	04/11/2021	Bond Future	8.10	Call			2,416.59000	2.41659	1,939,170	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			158.16000	0.15816	222,810	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,454.62000	2.45462	1,974,980	5.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			152.46000	0.15246	214,890	5.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			9.80000	0.00980	13,390	5.94	0.00	0	15,17
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.32	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,378.74000	2.37874	1,903,600	5.45	0.00	0	
R186	On	04/11/2021	Bond Future		Call			0.00000	0.00000	15,632,530	5.32	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			164.05000	0.16405	230,980	5.45	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,286.06000	1.28606	918,360	5.25	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			482.84000	0.48284	657,210	5.25	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,150.08000	5.15008	4,611,600	5.94	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,711.76000	2.71176	3,104,090	5.18	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			577.75000	0.57775	426,260	5.18	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,774.29000	2.77429	3,171,340	5.18	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			589.95000	0.58995	436,110	5.18	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,742.93000	2.74293	3,137,630	5.18	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			602.33000	0.60233	446,120	5.18	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,540.74000	1.54074	1,281,280	4.99	0.00	0	4,
R186	On	05/05/2022	Bond Future	8.64	Call			3,413.90000	3.41390	3,014,630	5.37	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			2,990.38000	2.99038	3,368,100	4.83	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			873.31000	0.87331	695,760	4.83	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			1,284.13000	1.28413	1,496,950	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,565.87000	3.56587	3,982,100	4.74	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			621.56000	0.62156	482,520	4.74	0.00	0	4,
R186	On	05/05/2022	Bond Future	7.88	Put			2,025.99000	2.02599	2,321,800	4.99	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,531.54000	2.53154	2,185,430	5.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,256.07000	1.25607	1,465,230	5.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,480.34000	2.48034	2,137,890	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			880.01000	0.88001	1,036,010	5.37	0.00	0	4,00
R186	On	05/05/2022	Bond Future	6.73	Put			5,484.05000	5.48405	5,977,460	4.70	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			225.07000	0.22507	163,210	4.70	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.31	Call			2,505.71000	2.50571	2,161,420	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,269.86000	1.26986	1,480,840	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,201.02000	2.20102	2,489,450	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,868.63000	1.86863	1,597,660	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,238.92000	2.23892	2,530,750	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,887.50000	1.88750	1,614,830	5.04	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.14	Put			2,219.71000	2.21971	2,509,840	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,906.88000	1.90688	1,632,510	5.04	0.00	0	
Total R186 Option												0.00	0	42,45
Total For R186												27,751,807.20	240	106,96
R197	On	04/11/2021	Bond Future			326.75077	326.75077	326.75237	326.75237			0.00	0	1,27
R197	On	03/02/2022	Bond Future			322.25564	322.25564	322.25837	322.25837			0.00	0	
R197	On	05/05/2022	Bond Future			326.10952	326.10952	326.11303	326.11303			0.00	0	
R197	On	04/08/2022	Bond Future			321.76667	321.76667	321.77073	321.77073			0.00	0	
Total R197 Future												0.00	0	1,27
Total For R197												0.00	0	1,27
R202	On	04/11/2021	Bond Future			240.30509	240.30509	240.28809	240.28809			0.00	0	8,37
R202	On	03/02/2022	Bond Future			238.68154	238.68154	238.66540	238.66540			0.00	0	
R202	On	05/05/2022	Bond Future			241.53581	241.53581	241.51985	241.51985			0.00	0	
R202	On	04/08/2022	Bond Future			240.07479	240.07479	240.05886	240.05886			0.00	0	
Total R202 Future												0.00	0	8,37
Total For R202												0.00	0	8,37
R2023	On	04/11/2021	Bond Future			5.24579	104.60979	5.10603	104.78843		0.94	0.00	0	14,76
R2023	On	03/02/2022	Bond Future			5.43845	105.78151	5.26307	105.96253		0.87	0.00	0	
R2023	On	05/05/2022	Bond Future			5.65712	103.11115	5.42554	103.29454		0.75	0.00	0	
R2023	On	04/08/2022	Bond Future			6.01472	104.33017	5.67484	104.51777		0.58	0.00	0	
Total R2023 Future												0.00	0	14,76
R2023	On	04/11/2021	Bond Future	4.91	Call			39.56000	0.03956	10,860	0.90	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			290.86000	0.29086	440,800	0.90	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			42.95000	0.04295	12,180	0.91	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			281.41000	0.28141	429,280	0.91	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			36.46000	0.03646	9,700	0.90	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			300.60000	0.30060	452,480	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			318.13000	0.31813	442,550	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			120.22000	0.12022	66,350	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			330.41000	0.33041	457,560	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			124.52000	0.12452	69,270	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			324.35000	0.32435	450,120	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			128.67000	0.12867	72,070	0.82	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			764.26000	0.76426	616,150	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			66.72000	0.06672	102,000	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			750.47000	0.75047	603,280	0.90	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			68.62000	0.06862	104,820	0.90	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			757.36000	0.75736	609,710	0.91	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	05/05/2022	Bond Future	6.30	Put			67.66000	0.06766	103,400	0.91	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			147.03000	0.14703	225,530	0.61	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			352.42000	0.35242	242,650	0.61	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			145.39000	0.14539	223,220	0.61	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			344.71000	0.34471	236,280	0.60	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			148.69000	0.14869	227,860	0.60	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			348.55000	0.34855	239,450	0.61	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	14,76
R2030	On	04/11/2021	Bond Future			9.33597	94.61894	9.18520	95.43444		8.70	22,519,307.72	238	100,04
R2030	On	03/02/2022	Bond Future			9.54585	91.67489	9.38791	92.49987		8.72	0.00	0	6
R2030	On	05/05/2022	Bond Future			9.76343	92.74994	9.59789	93.58479		8.26	0.00	0	
R2030	On	04/08/2022	Bond Future			9.99727	89.82384	9.82331	90.66939		8.37	0.00	0	
Total R2030 Future												22,519,307.72	238	100,65
R2030	On	04/11/2021	Bond Future	10.60	Call			7,316.06000	7.31606	6,505,470	10.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			11.47000	0.01147	16,380	10.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			11.94000	0.01194	17,060	10.18	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,178.58000	5.17858	5,975,430	7.96	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			25.87000	0.02587	7,220	7.96	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,592.76000	2.59276	3,249,360	8.26	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			298.89000	0.29889	139,990	8.26	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,293.91000	11.29391	10,478,470	10.78	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			0.24000	0.00024	0,300	10.78	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			10,460.13000	10.46013	9,644,820	10.78	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.67000	0.00067	0,860	10.78	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			145.62000	0.14562	214,020	9.42	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			3,931.96000	3.93196	3,184,860	9.42	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,078.16000	1.07816	1,466,680	8.66	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			1,158.62000	1.15862	731,640	8.66	0.00	0	2
R2030	On	04/11/2021	Bond Future	8.75	Put			2,682.00000	2.68200	3,348,570	8.24	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			275.83000	0.27583	126,900	8.24	0.00	0	3,2
R2030	On	04/11/2021	Bond Future	9.30	Call			1,463.42000	1.46342	971,740	8.74	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			841.64000	0.84164	1,165,460	8.74	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			1,630.06000	1.63006	1,107,540	8.78	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,364.57000	7.36457	6,553,760	10.20	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			11.02000	0.01102	15,710	10.20	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,267.54000	7.26754	6,457,160	10.18	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			739.13000	0.73913	1,032,110	8.78	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.25	Call			1,306.06000	1.30606	846,330	8.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	9.25	Put			954.44000	0.95444	1,310,210	8.70	0.00	0	5,00
R2030	On	03/02/2022	Bond Future	8.39	Put			5,711.25000	5.71125	6,436,770	8.06	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			3,684.99000	3.68499	4,279,860	8.43	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			1,860.39000	1.86039	2,247,450	8.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			3,203.14000	3.20314	2,649,170	9.21	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,172.39000	1.17239	1,443,400	9.21	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			1,862.25000	1.86225	1,453,110	8.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,061.69000	2.06169	2,477,530	8.79	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.85	Call			803.01000	0.80301	572,900	8.43	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call			273.26000	0.27326	173,800	8.06	0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call			7,548.99000	7.54899	6,793,470	10.52	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			260.79000	0.26079	330,250	10.52	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,490.08000	1.49008	1,818,200	9.01	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			2,595.73000	2.59573	2,098,870	9.01	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.44	Call			2,109.39000	2.10939	1,667,900	8.86	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			1,836.26000	1.83626	2,219,750	8.86	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			2,137.80000	2.13780	1,692,770	8.86	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			1,812.35000	1.81235	2,192,300	8.86	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			2,081.17000	2.08117	1,643,250	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,341.59000	1.34159	1,598,420	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			3,470.77000	3.47077	2,949,080	8.60	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			1,706.63000	1.70663	2,019,790	8.60	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call			1,825.77000	1.82577	1,469,860	8.18	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,094.35000	3.09435	3,573,290	8.18	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,403.85000	6.40385	7,111,700	7.61	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			447.22000	0.44722	320,220	7.61	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,039.63000	8.03963	8,797,200	7.66	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			247.78000	0.24778	170,500	7.66	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			4,633.89000	4.63389	5,242,480	7.87	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			951.35000	0.95135	725,090	7.87	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			7,526.28000	7.52628	6,810,390	9.81	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			4,283.32000	4.28332	3,705,300	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			570.04000	0.57004	689,000	9.81	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put			4,944.12000	4.94412	5,573,680	7.82	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			833.65000	0.83365	628,360	7.82	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,242.35000	10.24235	11,039,330	7.72	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			109.17000	0.10917	71,300	7.72	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call			4,318.56000	4.31856	3,738,370	8.86	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,328.20000	1.32820	1,582,860	8.86	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call			4,353.90000	4.35390	3,771,540	8.87	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 Intere
R2030	On	05/05/2022	Bond Future	10.21	Put			1,314.94000	1.31494	1,567,430	8.87	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			6,423.82000	6.42382	5,772,230	9.42	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,121.98000	1.12198	1,315,940	9.42	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			3,548.58000	3.54858	4,028,920	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Put			8,269.21000	8.26921	9,007,660	7.73	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			414.98000	0.41498	307,880	7.73	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			5,094.64000	5.09464	5,693,340	7.94	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			1,210.85000	1.21085	964,000	7.94	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.55	Call			2,171.98000	2.17198	1,804,330	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,521.03000	3.52103	3,998,930	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			2,194.07000	2.19407	1,823,990	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,493.31000	3.49331	3,968,780	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			2,149.69000	2.14969	1,784,480	8.25	0.00	0	
Total R2030 Option												0.00	0	33,25
Total For R2030												22,519,307.72	238	133,91
R2032	On	04/11/2021	Bond Future			10.01125	89.67244	9.85565	90.59387		10.05	6,277,070.80	70	124,37
R2032	On	03/02/2022	Bond Future			10.22196	90.67686	10.05964	91.60893		9.82	0.00	0	
R2032	On	05/05/2022	Bond Future			10.43641	87.59332	10.26697	88.53659		9.72	0.00	0	
R2032	On	04/08/2022	Bond Future			10.65923	88.60753	10.48223	89.56265		9.49	0.00	0	
Total R2032 Future												6,277,070.80	70	124,37
R2032	On	04/11/2021	Bond Future	11.70	Call			10,149.11000	10.14911	9,228,640	12.46	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			2.64000	0.00264	3,600	12.46	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,199.65000	10.19965	9,279,140	12.47	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,323.31000	1.32331	1,792,840	10.15	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			1,170.19000	1.17019	718,290	10.15	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,508.27000	15.50827	14,586,840	12.50	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			2.53000	0.00253	3,450	12.47	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,098.54000	10.09854	9,178,120	12.45	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			0.00000	0.00000	0,000	12.50	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			2.76000	0.00276	3,770	12.45	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			3,418.63000	3.41863	4,217,550	9.46	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			209.42000	0.20942	86,910	9.46	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.45	Put			1,313.45000	1.31345	1,621,640	10.33	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call			1,489.99000	1.48999	1,115,410	9.63	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			2,949.52000	2.94952	3,507,010	9.63	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			7,164.77000	7.16477	8,026,420	8.55	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			998.74000	0.99874	1,242,510	10.65	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			2,429.41000	2.42941	1,919,560	9.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,966.32000	1.96632	2,388,540	9.95	0.00	0	5

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	9.14	Put			5,869.18000	5.86918	6,678,500	8.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,366.25000	1.36625	1,684,580	10.29	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,532.91000	3.53291	2,909,030	10.33	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			682.13000	0.68213	855,020	11.11	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,155.06000	3.15506	2,565,770	10.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,497.00000	1.49700	1,839,780	10.20	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			3,807.51000	3.80751	4,460,110	9.35	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			169.81000	0.16981	99,390	8.55	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.66	Call			4,381.38000	4.38138	3,693,080	10.65	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			534.06000	0.53406	672,130	11.37	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.53	Call			3,847.67000	3.84767	3,197,880	10.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,182.59000	1.18259	1,464,870	10.45	0.00	0	20
R2032	On	03/02/2022	Bond Future	9.62	Put			3,647.49000	3.64749	4,283,840	9.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			330.82000	0.33082	208,070	8.72	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.95	Call			5,636.64000	5.63664	4,877,460	11.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,011.83000	1.01183	1,258,410	10.64	0.00	0	1,000
R2032	On	03/02/2022	Bond Future	9.67	Call			1,162.31000	1.16231	845,990	9.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			3,454.42000	3.45442	4,070,170	9.46	0.00	0	1,000
R2032	On	03/02/2022	Bond Future	9.57	Put			3,848.07000	3.84807	4,504,730	9.33	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			974.76000	0.97476	695,290	9.35	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			6,444.58000	6.44458	5,650,580	11.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			3,494.32000	3.49432	2,873,790	10.32	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,330.78000	1.33078	1,642,320	10.32	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			3,417.80000	3.41780	2,804,060	10.29	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			954.98000	0.95498	679,570	9.33	0.00	0	1,000
R2032	On	03/02/2022	Bond Future	9.62	Call			1,055.55000	1.05555	759,830	9.40	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.65	Call			4,339.56000	4.33956	3,654,070	10.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			3,456.08000	3.45608	2,838,940	10.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,348.51000	1.34851	1,663,440	10.31	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			5,021.35000	5.02135	5,706,360	9.07	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			1,053.67000	1.05367	795,410	9.07	0.00	0	70
R2032	On	05/05/2022	Bond Future	10.18	Put			2,932.64000	2.93264	3,420,540	9.66	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,443.15000	2.44315	1,987,780	9.66	0.00	0	70
R2032	On	05/05/2022	Bond Future	11.18	Call			6,008.00000	6.00800	5,284,190	10.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,255.95000	1.25595	1,506,300	10.60	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,438.65000	5.43865	4,743,570	10.61	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			1,243.65000	1.24365	1,491,840	10.61	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call			5,358.51000	5.35851	4,667,780	10.59	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			1,082.27000	1.08227	1,301,730	10.80	0.00	0	70
R2032	On	05/05/2022	Bond Future	11.02	Put			1,268.60000	1.26860	1,521,140	10.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/05/2022	Bond Future	11.03	Call			5.398.43000	5.39843	4,705,510	10.60	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,353.14000	1.35314	1,072,180	8.90	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,217.59000	8.21759	7,440,800	10.93	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			7,054.29000	7.05429	6,319,210	10.57	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			1,252.11000	1.25211	1,472,150	10.57	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Put			3,947.68000	3.94768	4,488,900	9.29	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			9,221.02000	9.22102	10,055,990	8.64	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			455.29000	0.45529	335,140	8.64	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			5,631.89000	5.63189	6,306,050	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,420.39000	2.42039	2,003,710	9.30	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			3,917.24000	3.91724	4,455,680	9.30	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			2,445.40000	2.44540	2,025,950	9.31	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,886.66000	3.88666	4,422,330	9.31	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,395.20000	2.39520	1,981,300	9.29	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			995.80000	0.99580	1,174,130	10.93	0.00	0	
Total R2032 Option												0.00	0	12,70
Total For R2032												6,277,070.80	70	137,07
R2035	On	04/11/2021	Bond Future			10.51124	90.10534	10.34047	91.22257		11.13	3,424,002.92	38	79,80
R2035	On	03/02/2022	Bond Future			10.72208	91.11457	10.54414	92.24466		10.91	0.00	0	
R2035	On	05/05/2022	Bond Future			10.92830	87.70493	10.74307	88.84850		10.88	0.00	0	
R2035	On	04/08/2022	Bond Future			11.14468	88.71832	10.95157	89.87612		10.62	0.00	0	
Total R2035 Future												3,424,002.92	38	79,80
R2035	On	04/11/2021	Bond Future	12.52	Call			12,867.55000	12.86755	11,750,660	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			0.88000	0.00088	1,220	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			12,920.11000	12.92011	11,803,210	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			8,671.17000	8.67117	7,565,000	13.59	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			21.78000	0.02178	32,840	13.59	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			4,896.34000	4.89634	3,882,880	12.64	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			199.64000	0.19964	303,410	12.64	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			1,773.98000	1.77398	2,430,480	11.10	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			2,224.48000	2.22448	2,977,200	10.96	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			751.92000	0.75192	387,410	10.96	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			702.97000	0.70297	1,032,210	11.72	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			2,521.32000	2.52132	1,733,330	11.72	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,278.10000	19.27810	18,160,870	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			0.92000	0.00092	1,290	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			5,565.69000	5.56569	4,521,810	12.88	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			140.64000	0.14064	213,990	12.88	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			2,429.64000	2.42964	1,656,010	11.68	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	10.60	Put			739.62000	0.73962	1,083,220	11.68	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.11	Put			2,268.79000	2.26879	3,029,960	10.95	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,040.43000	1.04043	579,700	11.10	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Put			0.83000	0.00083	1,160	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,814.92000	12.81492	11,698,060	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			728.62000	0.72862	372,560	10.95	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.26	Put			1,662.79000	1.66279	2,292,450	11.14	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call			1,129.30000	1.12930	641,730	11.14	0.00	0	15
R2035	On	04/11/2021	Bond Future	13.82	Put			0.00000	0.00000	0,000	14.19	0.00	0	40
R2035	On	03/02/2022	Bond Future	11.39	Put			825.18000	0.82518	1,053,680	12.28	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			2,803.60000	2.80360	2,178,690	11.08	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,128.77000	2.12877	2,633,950	11.08	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			6,121.95000	6.12195	7,076,800	9.82	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			529.42000	0.52942	681,160	12.85	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			4,343.16000	4.34316	3,556,130	11.63	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,306.05000	1.30605	1,649,110	11.63	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			4,090.12000	4.09012	4,867,090	10.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,025.52000	1.02552	1,303,380	11.98	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			6,016.35000	6.01635	5,114,760	12.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			434.49000	0.43449	560,400	13.09	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,491.26000	5.49126	4,620,670	12.09	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			949.83000	0.94983	1,209,330	12.09	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,426.43000	3.42643	4,123,540	10.65	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			465.36000	0.46536	290,120	9.82	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call			7,683.19000	7.68319	6,704,840	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,273.32000	1.27332	1,608,990	11.67	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			3,084.06000	3.08406	3,736,250	10.75	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			1,826.98000	1.82698	1,349,080	10.75	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	9.92	Put			4,938.63000	4.93863	5,801,170	10.16	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,176.30000	1.17630	823,180	10.42	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			8,432.66000	8.43266	7,428,480	13.09	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			2,240.25000	2.24025	2,764,430	11.03	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call			4,702.49000	4.70249	3,886,670	11.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,179.78000	1.17978	1,494,050	11.78	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			5,728.68000	5.72868	4,843,580	12.18	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,577.90000	1.57790	1,144,920	10.65	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			4,432.21000	4.43221	3,637,790	11.67	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			1,798.23000	1.79823	1,325,330	10.74	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			3,120.75000	3.12075	3,777,940	10.74	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.24	Put			3,505.17000	3.50517	4,212,310	10.63	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.24	Call		1,524.46000	1.52446	1,101,510	10.63	0.00	0	50
R2035	On	03/02/2022	Bond Future	9.92	Call		804.81000	0.80481	537,260	10.16	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.61	Call		2,660.96000	2.66096	2,055,050	11.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call		5,256.16000	5.25616	4,400,800	12.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,012.50000	1.01250	1,287,230	12.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,302.98000	5.30298	4,444,510	12.01	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		999.65000	0.99965	1,271,270	12.01	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,209.44000	5.20944	4,357,210	11.98	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put		891.00000	0.89100	1,135,990	12.18	0.00	0	50
R2035	On	05/05/2022	Bond Future	11.64	Put		1,250.06000	1.25006	1,525,370	12.06	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		6,637.22000	6.63722	5,766,590	12.07	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,237.94000	1.23794	1,510,880	12.07	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,547.57000	6.54757	5,681,670	12.04	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,262.09000	1.26209	1,539,760	12.04	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,592.47000	6.59247	5,724,210	12.06	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		4,249.97000	4.24997	4,890,500	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,108.59000	4.10859	3,458,820	10.72	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,038.02000	3.03802	3,546,050	10.72	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		2,607.61000	2.60761	2,117,160	10.35	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		4,523.73000	4.52373	5,191,080	10.35	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		8,060.01000	8.06001	8,982,110	9.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,860.15000	2.86015	2,339,540	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,216.58000	4.21658	4,853,770	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		2,888.84000	2.88884	2,364,900	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,183.40000	4.18340	4,817,260	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		2,831.60000	2.83160	2,314,330	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		937.90000	0.93790	702,200	9.73	0.00	0	10
Total R2035 Option											0.00	0	15,43
Total For R2035											3,424,002.92	38	95,31
R2037	On	04/11/2021	Bond Future			10.73234	85.73961	10.56665	86.82561	11.63	5,744,553.87	67	120,18
R2037	On	03/02/2022	Bond Future			10.93332	82.44580	10.76092	83.54429	11.98	0.00	0	
R2037	On	05/05/2022	Bond Future			11.13777	83.41284	10.95842	84.52441	11.42	0.00	0	
R2037	On	04/08/2022	Bond Future			11.35423	80.12264	11.16728	81.24797	11.75	0.00	0	
Total R2037 Future											5,744,553.87	67	120,18
R2037	On	04/11/2021	Bond Future	12.82	Call		13,142.55000	13.14255	12,056,800	15.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		0.77000	0.00077	1,020	15.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		13,193.70000	13.19370	12,107,940	15.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.73000	0.00073	0,970	15.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		13,091.35000	13.09135	12,005,620	15.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	12.81	Put		0.81000	0.00081	1,080	15.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		10,407.19000	10.40719	9,324,300	14.84	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		7.36000	0.00736	10,470	14.84	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		115.49000	0.11549	172,810	13.64	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		5,911.16000	5.91116	4,882,480	13.64	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put		987.05000	0.98705	1,248,330	13.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,298.25000	5.29825	4,458,050	13.17	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		974.52000	0.97452	1,232,810	13.17	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,345.27000	5.34527	4,502,110	13.19	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		962.15000	0.96215	1,217,480	13.19	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,251.32000	5.25132	4,414,110	13.15	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,421.27000	6.42127	5,582,400	12.57	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,279.88000	1.27988	1,552,580	12.57	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,465.88000	6.46588	5,624,670	12.59	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,267.67000	1.26767	1,538,030	12.59	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,510.54000	6.51054	5,667,020	12.61	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,255.57000	1.25557	1,523,620	12.61	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		993.09000	0.99309	751,630	10.78	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Put		4,334.76000	4.33476	4,962,880	11.46	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,690.98000	2.69098	2,200,350	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,403.75000	4.40375	5,038,450	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,357.18000	4.35718	3,699,460	11.90	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		2,841.47000	2.84147	3,309,080	11.90	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put		7,888.02000	7.88802	8,771,890	10.78	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,719.22000	2.71922	2,225,290	11.45	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,369.29000	4.36929	5,000,690	11.45	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Call		2,747.31000	2.74731	2,250,100	11.46	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											5,744,553.87	67	121,53
R2040	On	04/11/2021	Bond Future			10.88051	87.66349	10.69441	88.96980	12.09	4,295,511.01	49	81,54
R2040	On	03/02/2022	Bond Future			11.07723	84.14103	10.88357	85.46230	12.48	0.00	0	
R2040	On	05/05/2022	Bond Future			11.27688	85.12798	11.07540	86.46493	11.88	0.00	0	
R2040	On	04/08/2022	Bond Future			11.48803	81.60694	11.27799	82.96031	12.24	0.00	0	
Total R2040 Future											4,295,511.01	49	81,54
R2040	On	04/11/2021	Bond Future	12.90	Call		13,671.11000	13.67111	12,365,450	16.02	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		1.32000	0.00132	1,970	16.02	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		13,724.89000	13.72489	12,419,200	16.02	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1.26000	0.00126	1,880	16.02	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		13,617.27000	13.61727	12,311,640	16.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/11/2021	Bond Future	12.89	Put		1.39000	0.00139	2,070	16.02	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		983.21000	0.98321	1,294,990	13.49	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,549.96000	5.54996	4,547,800	13.44	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,009.07000	1.00907	1,328,180	13.44	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,600.31000	5.60031	4,594,480	13.47	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		996.13000	0.99613	1,311,570	13.47	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,650.60000	5.65060	4,641,110	13.49	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		426.10000	0.42610	274,620	10.69	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		5,203.25000	5.20325	6,098,320	11.41	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,696.38000	1.69638	1,254,500	11.41	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		12,243.17000	12.24317	11,038,760	15.30	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,814.62000	6.81462	5,819,090	13.29	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,428.00000	1.42800	1,769,420	13.29	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,720.56000	6.72056	5,730,770	13.26	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		523.27000	0.52327	655,810	15.30	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		1,455.08000	1.45508	1,802,240	13.26	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		9,571.89000	9.57189	10,757,360	10.69	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,767.57000	6.76757	5,774,890	13.28	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,441.48000	1.44148	1,785,750	13.28	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,580.71000	4.58071	5,334,370	12.06	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,034.49000	3.03449	2,430,840	12.06	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		4,544.00000	4.54400	5,293,720	12.06	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,973.68000	2.97368	2,377,920	12.05	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		4,617.66000	4.61766	5,375,270	12.05	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,004.01000	3.00401	2,404,300	12.06	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											4,295,511.01	49	85,14
R2044	On	04/11/2021	Bond Future			10.88597	84.61168	10.72520	85.76294	12.61	5,245,924.16	62	62,00
R2044	On	03/02/2022	Bond Future			11.07200	81.18016	10.90472	82.34464	13.02	0.00	0	
R2044	On	05/05/2022	Bond Future			11.26038	82.13244	11.08638	83.31071	12.39	0.00	0	
R2044	On	04/08/2022	Bond Future			11.45923	78.70202	11.27787	79.89472	12.77	0.00	0	
Total R2044 Future											5,245,924.16	62	62,00
R2044	On	04/11/2021	Bond Future	12.90	Call		13,568.96000	13.56896	12,418,310	17.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2.04000	0.00204	2,650	17.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		13,622.35000	13.62235	12,471,670	17.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1.95000	0.00195	2,530	17.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,515.50000	13.51550	12,364,880	17.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2.13000	0.00213	2,770	17.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,716.21000	5.71621	4,816,000	14.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2044	On	03/02/2022	Bond Future	11.61	Put		988.10000	0.98810	1,252,370	14.15	0.00	0		
R2044	On	03/02/2022	Bond Future	11.59	Call		5,614.48000	5.61448	4,720,600	14.10	0.00	0		
R2044	On	03/02/2022	Bond Future	11.59	Put		1,014.08000	1.01408	1,284,680	14.10	0.00	0		
R2044	On	03/02/2022	Bond Future	11.60	Call		5,665.30000	5.66530	4,768,240	14.13	0.00	0		
R2044	On	03/02/2022	Bond Future	11.60	Put		1,001.00000	1.00100	1,268,420	14.13	0.00	0		
R2044	On	05/05/2022	Bond Future	11.92	Put		1,444.64000	1.44464	1,738,830	13.91	0.00	0		
R2044	On	05/05/2022	Bond Future	11.93	Call		6,885.95000	6.88595	5,999,390	13.92	0.00	0		
R2044	On	05/05/2022	Bond Future	11.93	Put		1,431.10000	1.43110	1,722,810	13.92	0.00	0		
R2044	On	05/05/2022	Bond Future	11.91	Call		6,790.89000	6.79089	5,909,300	13.89	0.00	0		
R2044	On	05/05/2022	Bond Future	11.91	Put		1,458.11000	1.45811	1,754,790	13.89	0.00	0		
R2044	On	05/05/2022	Bond Future	11.92	Call		6,838.50000	6.83850	5,954,420	13.91	0.00	0		
R2044	On	04/08/2022	Bond Future	11.09	Call		3,165.11000	3.16511	2,611,960	12.62	0.00	0		
R2044	On	04/08/2022	Bond Future	11.09	Put		4,432.87000	4.43287	5,072,420	12.62	0.00	0		
R2044	On	04/08/2022	Bond Future	11.10	Call		3,196.80000	3.19680	2,640,130	12.63	0.00	0		
R2044	On	04/08/2022	Bond Future	11.10	Put		4,396.24000	4.39624	5,032,270	12.63	0.00	0		
R2044	On	04/08/2022	Bond Future	11.08	Call		3,133.28000	3.13328	2,583,660	12.61	0.00	0		
R2044	On	04/08/2022	Bond Future	11.08	Put		4,469.46000	4.46946	5,112,540	12.61	0.00	0		
Total R2044 Option											0.00	0		
Total For R2044											5,245,924.16	62	62,05	
R2048	On	04/11/2021	Bond Future			10.81897	83.73734	10.65303	84.96601	12.97	5,442,927.10	65	168,25	
R2048	On	03/02/2022	Bond Future			11.00091	84.67528	10.82814	85.91802	12.71	0.00	0		
R2048	On	05/05/2022	Bond Future			11.17760	81.25324	10.99793	82.51075	12.74	0.00	0		
R2048	On	04/08/2022	Bond Future			11.36173	82.19128	11.17461	83.46421	12.45	0.00	0		
Total R2048 Future											5,442,927.10	65	168,25	
R2048	On	04/11/2021	Bond Future	12.84	Call		13,956.21000	13.95621	12,728,350	18.16	0.00	0		
R2048	On	04/11/2021	Bond Future	12.84	Put		2.48000	0.00248	3,290	18.16	0.00	0		
R2048	On	04/11/2021	Bond Future	12.85	Call		14,010.14000	14.01014	12,782,240	18.16	0.00	0		
R2048	On	04/11/2021	Bond Future	12.85	Put		2.38000	0.00238	3,150	18.16	0.00	0		
R2048	On	04/11/2021	Bond Future	10.30	Call		468.81000	0.46881	207,070	12.32	0.00	0		
R2048	On	04/11/2021	Bond Future	9.60	Put		8,612.55000	8.61255	9,830,430	12.35	0.00	0		
R2048	On	04/11/2021	Bond Future	9.60	Call		13.61000	0.01361	2,820	12.35	0.00	0		
R2048	On	04/11/2021	Bond Future	10.80	Put		1,010.34000	1.01034	1,479,740	13.06	0.00	0		
R2048	On	04/11/2021	Bond Future	12.83	Call		13,902.21000	13.90221	12,674,390	18.16	0.00	0		
R2048	On	04/11/2021	Bond Future	10.80	Call		2,100.16000	2.10016	1,340,890	13.06	0.00	0	1,05	
R2048	On	04/11/2021	Bond Future	10.20	Put		3,834.53000	3.83453	4,876,270	12.23	0.00	0		
R2048	On	04/11/2021	Bond Future	10.20	Call		312.04000	0.31204	125,110	12.23	0.00	0	1,05	
R2048	On	04/11/2021	Bond Future	12.83	Put		2.59000	0.00259	3,440	18.16	0.00	0		
R2048	On	04/11/2021	Bond Future	10.30	Put		3,191.85000	3.19185	4,158,780	12.32	0.00	0		
R2048	On	03/02/2022	Bond Future	9.80	Call		276.21000	0.27621	160,320	11.44	0.00	0	1,30	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future	10.50	Put		4,012.84000	4.01284	4,809,980	12.41	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		1,558.66000	1.55866	1,113,060	12.41	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	11.48	Put		1,138.08000	1.13808	1,444,490	14.13	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,711.30000	5.71130	4,771,510	14.16	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,123.83000	1.12383	1,426,780	14.16	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,608.03000	5.60803	4,675,220	14.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,152.51000	1.15251	1,462,440	14.11	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		8,410.94000	8.41094	9,537,790	11.44	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,659.63000	5.65963	4,723,300	14.13	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,871.24000	6.87124	5,930,550	14.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,449.75000	1.44975	1,766,570	14.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,773.48000	6.77348	5,838,290	14.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,477.73000	1.47773	1,800,050	14.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,822.43000	6.82243	5,884,490	14.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,463.77000	1.46377	1,783,340	14.09	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,488.12000	4.48812	5,175,260	12.22	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,229.31000	3.22931	2,639,660	12.23	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,450.15000	4.45015	5,133,430	12.23	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,163.29000	3.16329	2,581,370	12.21	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,526.05000	4.52605	5,217,060	12.21	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,196.37000	3.19637	2,610,580	12.22	0.00	0	
Total R2048 Option											0.00	0	4,70
Total For R2048											5,442,927.10	65	172,95
R209	On	04/11/2021	Bond Future			10.48998	69.53554	10.31925	70.50910	12.31	0.00	0	34,35
R209	On	03/02/2022	Bond Future			10.67357	70.31436	10.49651	71.29910	12.10	0.00	0	
R209	On	05/05/2022	Bond Future			10.85856	67.99735	10.67489	68.99378	12.06	0.00	0	
R209	On	04/08/2022	Bond Future			11.04855	68.78326	10.85792	69.79202	11.82	0.00	0	
Total R209 Future											0.00	0	34,35
R209	On	04/11/2021	Bond Future	12.18	Call		9,645.98000	9.64598	8,673,860	15.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		3.17000	0.00317	4,610	15.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,692.35000	9.69235	8,720,160	15.79	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		3.06000	0.00306	4,430	15.79	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,599.58000	9.59958	8,627,520	15.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		8,803.45000	8.80345	7,832,950	15.52	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		6.29000	0.00629	9,350	15.52	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		1,787.43000	1.78743	1,164,710	12.70	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		757.33000	0.75733	1,108,170	12.70	0.00	0	15
R209	On	04/11/2021	Bond Future	9.50	Put		4,994.02000	4.99402	5,936,830	11.24	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		41.71000	0.04171	10,960	11.24	0.00	0	6,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	10.00	Call		452.22000	0.45222	210,770	11.95		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		2,325.62000	2.32562	3,057,730	11.95		0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call		988.44000	0.98844	557,980	12.31		0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put		1,388.89000	1.38889	1,931,990	12.31		0.00	0	9,2
R209	On	04/11/2021	Bond Future	12.17	Put		3.30000	0.00330	4,800	15.76		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,928.88000	3.92888	3,223,180	12.92		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,021.34000	1.02134	1,300,380	12.92		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,968.45000	3.96845	3,259,600	12.94		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,008.08000	1.00808	1,283,970	12.94		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,889.58000	3.88958	3,187,070	12.90		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,034.92000	1.03492	1,317,150	12.90		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,187.54000	1.18754	1,452,190	13.02		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,194.05000	5.19405	4,459,960	13.04		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,175.77000	1.17577	1,438,110	13.04		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,232.49000	5.23249	4,496,100	13.05		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,163.94000	1.16394	1,423,980	13.05		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,155.50000	5.15550	4,423,720	13.02		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,331.74000	2.33174	1,895,890	11.67		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,896.54000	3.89654	4,469,450	11.67		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,355.83000	2.35583	1,917,040	11.68		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,865.43000	3.86543	4,435,400	11.68		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,380.30000	2.38030	1,938,560	11.69		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,834.77000	3.83477	4,401,790	11.69		0.00	0	
Total R209 Option												0.00	0	27,50
Total For R209												0.00	0	61,8
R210	On	04/11/2021	Bond Future			211.59862	211.59862	211.46447	211.46447			0.00	0	1,4
R210	On	03/02/2022	Bond Future			214.02095	214.02095	213.88609	213.88609			0.00	0	
R210	On	05/05/2022	Bond Future			213.72411	213.72411	213.58794	213.58794			0.00	0	
R210	On	04/08/2022	Bond Future			216.37027	216.37027	216.23274	216.23274			0.00	0	
Total R210 Future												0.00	0	1,4
Total For R210												0.00	0	1,4
R212	On	04/11/2021	Bond Future			175.02996	175.02996	175.02178	175.02178			0.00	0	4,6
Total R212 Future												0.00	0	4,6
Total For R212												0.00	0	4,6
R213	On	04/11/2021	Bond Future			9.69012	85.07994	9.53956	85.89628	9.69		0.00	0	10,4
R213	On	03/02/2022	Bond Future			9.89815	86.03288	9.74095	86.85873	9.35		0.00	0	
R213	On	05/05/2022	Bond Future			10.10296	83.50955	9.93894	84.34525	9.25		0.00	0	
R213	On	04/08/2022	Bond Future			10.31915	84.47793	10.14771	85.32422	9.05		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Future												0.00	0	10,44
R213	On	04/11/2021	Bond Future	11.10	Call			7,993.78000	7.99378	7,180,210	11.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			7.12000	0.00712	9,890	11.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			8,041.44000	8.04144	7,227,750	11.66	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			6.83000	0.00683	9,480	11.66	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,946.10000	7.94610	7,132,670	11.64	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			7.42000	0.00742	10,330	11.64	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,127.79000	1.12779	1,392,450	9.76	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			1,536.89000	1.53689	1,173,030	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,393.44000	2.39344	2,855,430	9.21	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,328.27000	6.32827	7,082,900	8.32	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			982.47000	0.98247	1,218,430	9.88	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,006.98000	2.00698	1,576,610	9.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			1,906.34000	1.90634	2,301,820	9.36	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,451.78000	5.45178	6,174,070	8.35	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,459.72000	1.45972	1,784,880	9.54	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			3,254.97000	3.25497	2,693,780	9.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			607.86000	0.60786	761,990	10.38	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			2,736.65000	2.73665	2,222,600	9.57	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,381.33000	1.38133	1,693,130	9.57	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			3,610.21000	3.61021	4,204,840	8.84	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			180.29000	0.18029	109,070	8.32	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			3,619.04000	3.61904	3,029,150	9.88	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			551.45000	0.55145	692,410	10.48	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			3,326.71000	3.32671	2,759,600	9.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,097.32000	1.09732	1,356,060	9.78	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put			3,885.76000	3.88576	4,504,650	8.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			281.15000	0.28115	177,590	8.35	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,995.23000	4.99523	4,323,510	10.38	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,671.88000	2.67188	2,164,480	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,420.19000	1.42019	1,738,640	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			2,607.62000	2.60762	2,106,930	9.54	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			684.97000	0.68497	478,010	8.75	0.00	0	20
R213	On	03/02/2022	Bond Future	9.22	Call			796.67000	0.79667	565,450	8.84	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call			5,283.08000	5.28308	4,598,190	10.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,639.66000	2.63966	2,135,610	9.54	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,439.84000	1.43984	1,761,640	9.54	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,172.37000	1.17237	1,403,130	9.88	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,706.31000	4.70631	4,099,330	9.89	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
R213	On	05/05/2022	Bond Future	10.65	Put		1,160.50000	1.16050	1,389,220	9.89		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		4,633.37000	4.63337	4,030,490	9.86		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,184.59000	1.18459	1,417,410	9.86		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,669.69000	4.66969	4,064,750	9.88		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,261.25000	2.26125	1,887,210	8.98		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,554.71000	3.55471	4,026,960	8.98		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,284.08000	2.28408	1,907,620	8.99		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,526.86000	3.52686	3,996,690	8.99		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,238.54000	2.23854	1,866,930	8.98		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,582.71000	3.58271	4,057,390	8.98		0.00	0	
Total R213 Option												0.00	0	2,85
Total For R213												0.00	0	13,30
R214	On	04/11/2021	Bond Future			10.87014	66.24211	10.69425	67.26489		13.16	0.00	0	17,8
R214	On	03/02/2022	Bond Future			11.05451	66.98406	10.87186	68.01852		12.93	0.00	0	
R214	On	05/05/2022	Bond Future			11.23364	64.48979	11.04417	65.53655		12.93	0.00	0	
R214	On	04/08/2022	Bond Future			11.42001	65.23408	11.22322	66.29364		12.66	0.00	0	
Total R214 Future												0.00	0	17,81
R214	On	04/11/2021	Bond Future	12.47	Call		9,279.31000	9.27931	8,259,380	17.02		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		5.82000	0.00582	8,670	17.02		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,325.28000	9.32528	8,305,240	17.04		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		5.63000	0.00563	8,370	17.04		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,233.28000	9.23328	8,213,460	17.00		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		6.02000	0.00602	8,980	17.00		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,901.98000	3.90198	3,165,700	13.56		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,033.69000	1.03369	1,331,870	13.56		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,941.48000	3.94148	3,201,810	13.58		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,019.81000	1.01981	1,314,600	13.58		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,981.09000	3.98109	3,238,050	13.60		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,006.11000	1.00611	1,297,530	13.60		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,319.67000	1.31967	1,613,310	14.14		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,010.16000	5.01016	4,262,010	14.10		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,345.18000	1.34518	1,643,790	14.10		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,048.31000	5.04831	4,297,670	14.12		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,332.36000	1.33236	1,628,480	14.12		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,086.52000	5.08652	4,333,400	14.14		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,478.63000	2.47863	2,005,530	12.43		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,771.29000	3.77129	4,357,750	12.43		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,427.72000	2.42772	1,960,930	12.41		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,833.14000	3.83314	4,425,910	12.41		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
R214	On	04/08/2022	Bond Future	10.98	Call			2,453.11000	2.45311	1,983,170	12.42	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			3,802.11000	3.80211	4,391,730	12.42	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	17,81
Total for Bond												80,701,104.78	829	1,092,65
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future												0.00	0	
Total For ES42												0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future												0.00	0	
Total For I2025												0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2033 Future												0.00	0	
Total For I2033												0.00	0	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2038 Future												0.00	0	
Total For I2038												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 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 R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	04/11/2021	GOVI			792.98100	792.98100	800.52700	800.52700			0.00	0	95
GOVI	On	03/02/2022	GOVI			801.85700	801.85700	809.50000	809.50000			0.00	0	
GOVI	On	05/05/2022	GOVI			811.24600	811.24600	818.98600	818.98600			0.00	0	
GOVI	On	04/08/2022	GOVI			820.99100	820.99100	828.82800	828.82800			0.00	0	
Total GOVI Future												0.00	0	95
GOVI	On	04/11/2021	GOVI	728.41	Call			721,170.00000	72.11700	645,710,000		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			721,070.00000	72.10700	645,610,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			721,270.00000	72.12700	645,810,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	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			167,600.00000	16.76000	91,170,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			167,500.00000	16.75000	91,070,000		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			167,400.00000	16.74000	90,970,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			307,360.00000	30.73600	229,960,000		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			307,560.00000	30.75600	230,160,000		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			307,460.00000	30.74600	230,060,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			95,480.00000	9.54800	17,110,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			95,680.00000	9.56800	17,310,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			95,580.00000	9.55800	17,210,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	95

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI												0.00	0	95
AL37	On	04/11/2021	Index Future			801.55600	801.55600	805.06800	805.06800			0.00	0	
AL37	On	03/02/2022	Index Future			810.52900	810.52900	814.09200	814.09200			0.00	0	
AL37	On	05/05/2022	Index Future			820.01900	820.01900	823.63200	823.63200			0.00	0	
AL37	On	04/08/2022	Index Future			829.86900	829.86900	833.53000	833.53000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			908.57800	908.57800	916.68200	916.68200			0.00	0	
AL7T	On	03/02/2022	Index Future			918.74800	918.74800	926.95600	926.95600			0.00	0	
AL7T	On	05/05/2022	Index Future			929.50600	929.50600	937.81900	937.81900			0.00	0	
AL7T	On	04/08/2022	Index Future			940.67100	940.67100	949.08900	949.08900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			803.04000	803.04000	810.79700	810.79700			0.00	0	1
ALBI	On	03/02/2022	Index Future			812.02900	812.02900	819.88500	819.88500			0.00	0	
ALBI	On	05/05/2022	Index Future			821.53700	821.53700	829.49300	829.49300			0.00	0	
ALBI	On	04/08/2022	Index Future			831.40500	831.40500	839.46200	839.46200			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			295.53800	295.53800	295.59000	295.59000			0.00	0	50
IGOV	On	03/02/2022	Index Future			298.91900	298.91900	298.97600	298.97600			0.00	0	
IGOV	On	05/05/2022	Index Future			302.49100	302.49100	302.55200	302.55200			0.00	0	
IGOV	On	04/08/2022	Index Future			306.19600	306.19600	306.25900	306.25900			0.00	0	
Total IGOV Future												0.00	0	50
Total For IGOV												0.00	0	50
Total for Index												0.00	0	62
JIBAR f	On	20/10/2021	Jibar Future			3.70500	96.29500	3.70500	96.29500			0.00	0	
JIBAR f	On	17/11/2021	Jibar Future			3.74000	96.26000	3.77000	96.23000			0.00	0	50,00
JIBAR f	On	15/12/2021	Jibar Future			3.87500	96.12500	3.88500	96.11500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			3.96000	96.04000	3.94000	96.06000			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.16000	95.84000	4.12000	95.88000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.21500	95.78500	4.19500	95.80500			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.74000	95.26000	4.62000	95.38000			0.00	0	4
JIBAR f	On	21/09/2022	Jibar Future			4.93000	95.07000	4.85500	95.14500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.47000	94.53000	5.26000	94.74000			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			5.63000	94.37000	5.46000	94.54000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.06500	93.93500	5.76500	94.23500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			6.26500	93.73500	6.01500	93.98500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total Jibar Future										0.00	0	50,54
Total For JIBAR FUTURE										0.00	0	50,54
Total for Jibar										0.00	0	50,54
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 :										80,701,104.78	829	1,144,90
ABCPI On 07/12/2023 Spot Bond			2.16500	318.42086	2.16500	318.37568				43,300,000,000.00	20,000,000	10,000,00
Total ABCPI3 SPOT										43,300,000,000.00	20,000,000	10,000,00
Total For ABCPI3										43,300,000,000.00	20,000,000	10,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.23215				0.00	0	5
Total ABF001 SPOT										0.00	0	5
Total For ABF001										0.00	0	5
ABF003 On 18/07/2024 Spot Bond					0.00000	101.88023				0.00	0	5
Total ABF003 SPOT										0.00	0	5
Total For ABF003										0.00	0	5
ABF004 On 30/06/2026 Spot Bond			9.65000	102.39726	9.65000	102.37090				0.00	0	5
Total ABF004 SPOT										0.00	0	5
Total For ABF004										0.00	0	5
ABF007 On 01/12/2030 Spot Bond					0.00000	100.45852				0.00	0	5
Total ABF007 SPOT										0.00	0	5
Total For ABF007										0.00	0	5
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.18804				0.00	0	5
Total ABFN09 SPOT										0.00	0	5
Total For ABFN09										0.00	0	5
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.91717				0.00	0	5
Total ABFN14 SPOT										0.00	0	5
Total For ABFN14										0.00	0	5
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.58371				0.00	0	5
Total ABFN16 SPOT										0.00	0	5
Total For ABFN16										0.00	0	5
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.30302				0.00	0	5
Total ABFN18 SPOT										0.00	0	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.06904				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.25780				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.72580				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.87345				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.31723				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.05582				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.12403				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.07444				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.64094				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.33934				0.00	0	430,000,00
Total ABFN32 SPOT										0.00	0	430,000,00
Total For ABFN32										0.00	0	430,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.90787				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.88900				0.00	400,000,000	250,000,00

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 ABFN34 SPOT										0.00	400,000,000	250,000,000
Total For ABFN34										0.00	400,000,000	250,000,000
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.42804				0.00	1,200,000,000	600,000,000
Total ABFN35 SPOT										0.00	1,200,000,000	600,000,000
Total For ABFN35										0.00	1,200,000,000	600,000,000
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.57611				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.10400				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.91301				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.33332				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.72088				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.51902				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.77074				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4 On 14/10/2022 Spot Bond					0.00000	101.02502				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.05444				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.07550				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										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
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.02606				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.45178				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.47373				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.13857				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.94869				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.03840				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.79817				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.51070				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.18674				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.26395				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.78376				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.17200	3.17200	3.17200	152.96134				0.00	0	
Total ABKI03 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 ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	126.10574	100.00000	125.76257				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.00500	7.00500	7.00500	142.53286				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	24.25110	100.00000	24.19481				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.60500	2.60500	2.60500	152.72306				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.59000	3.59000	3.59000	201.05959				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.42500	4.42500	4.42500	227.86171				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.64500	6.64500	6.64500	102.08637				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.47500	7.47500	7.47500	115.73736				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.80500	106.59466	4.80500	106.58091				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.17500	108.66482	5.17500	108.64973				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.86000	116.48264	6.86000	116.46129				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.74000	117.97847	7.74000	117.95413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.61500	107.95469	5.61500	107.93818				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.89000	104.12262	7.89000	104.10037				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.83295	100.00000	10.80871				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.48500	322.87580	1.48500	322.83595			29,700,000,000.00		20,000,000	10,000,000
Total ABSI2 SPOT									29,700,000,000.00		20,000,000	10,000,000
Total For ABSI2									29,700,000,000.00		20,000,000	10,000,000
ABSI4 On 31/01/2022 Spot Bond			0.55700	174.03693	0.55700	174.01982			0.00		0	
Total ABSI4 SPOT									0.00		0	
Total For ABSI4									0.00		0	
ABX01 On 10/07/2024 Spot Bond			10.35000	10.35000	10.35000	103.74261			0.00		0	
Total ABX01 SPOT									0.00		0	
Total For ABX01									0.00		0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.15672			0.00		0	
Total ACL097 SPOT									0.00		0	
Total For ACL097									0.00		0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.15188			0.00		0	
Total ACL098 SPOT									0.00		0	
Total For ACL098									0.00		0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.14683			0.00		0	
Total ACL145 SPOT									0.00		0	
Total For ACL145									0.00		0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.84449			0.00		0	
Total ACL185 SPOT									0.00		0	
Total For ACL185									0.00		0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.15167			0.00		0	
Total ACL193 SPOT									0.00		0	
Total For ACL193									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL194 On 20/09/2022 Spot Bond					0.00000	100.15167				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.15583				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.15583				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	165.48727				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	167.66762				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.14391				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.25392				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.71517				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.76382				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.82073				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.72103				0.00	0	50,000,00
Total AGL02 SPOT										0.00	0	50,000,00
Total For AGL02										0.00	0	50,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	100.47394				0.00	0	1,015,000,00
Total AGL03 SPOT										0.00	0	1,015,000,00

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 AGL03										0.00	0	1,015,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.65101				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.44076				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.17804				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.24836				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.03551				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.07471				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.77500	106.73825	7.77500	100.57233				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.13369				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.33021				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.57572				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.89781				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.55764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.33500	107.25355	6.33500	107.23538				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.52241				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.58782				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.62805				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.25271				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.75015				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.08431				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.58775				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.62795				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.90877				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.71825				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.54752				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.60786				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.59278				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.64805				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.62896				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.98881				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.93880				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.39000	111.16401	7.39000	111.14197				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04: On 29/05/2024 Spot Bond			7.79500	106.53646	7.79500	106.51432				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			11.46000	95.45074	11.46000	95.42184				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.56000	183.74023	5.56000	183.69746				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04: On 21/10/2021 Spot Bond					0.00000	101.17770				0.00	0	
Total APF04 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 APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.68227				0.00	0	100,000,00
Total APF06 SPOT										0.00	0	100,000,00
Total For APF06										0.00	0	100,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.19378				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.22662				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.34827				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.05141				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.65941				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.96117				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.77500	242.93724	4.77500	242.88575				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.79000	220.09131	4.79000	220.04455				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.53200	173.46804	1.53200	173.44639				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.57700	173.44186	1.57700	173.42000				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.46000	191.07016	4.46000	191.03128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.16852				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.98480				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.03000	108.11067	5.03000	108.08709				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.13151				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.13351				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.14278				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.80545				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.43102				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN26 On 20/06/2023 Spot Bond					0.00000	100.16805				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.12801				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.69151				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.64710				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.58581				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.26394				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.02922				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.14245				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.38447				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.07500	4.07500	4.07500	106.61777				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.95000	4.95000	4.95000	97.33731				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.13481				0.00	100,000,000	50,000,000
Total ASN327 SPOT										0.00	100,000,000	50,000,000

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 ASN327										0.00	100,000,000	50,000,000
ASN327 On 20/06/2024 Spot Bond					0.00000	100.15408				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.80457				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.39388				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.14000	106.61139	5.14000	106.58783				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.14484				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.13145				0.00	100,000,000	50,000,000
Total ASN346 SPOT										0.00	100,000,000	50,000,000
Total For ASN346										0.00	100,000,000	50,000,000
ASN346 On 20/06/2024 Spot Bond					0.00000	100.13004				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.13876				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.13876				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.47471				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.16671				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.13605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.14115				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.96991				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.21810				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.21810				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.70198				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.13726				0.00	100,000,000	50,000,00
Total ASN388 SPOT										0.00	100,000,000	50,000,00
Total For ASN388										0.00	100,000,000	50,000,00
ASN39 On 20/11/2022 Spot Bond					0.00000	100.57963				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.18340				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.13629				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.16058				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.34838				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	103.70955				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	100.09849				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.10159				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.15323				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.86130				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.88384				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.05768				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.06793				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.45920				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	100.85424				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.84725				0.00	0	
Total ASN471 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 ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.99516				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.12443				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.32770				0.00	100,000,000	50,000,00
Total ASN480 SPOT										0.00	100,000,000	50,000,00
Total For ASN480										0.00	100,000,000	50,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	110.62119				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	100.83317				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.12400				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	99.98800				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.20525				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.20525				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.12079				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.17000	101.76531	9.17000	101.74039				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.35000	101.52861	8.35000	101.50592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.90000	100.06694	8.90000	100.04313				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.90000	100.06694	8.90000	100.04313				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	101.48605	9.10000	101.46151				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	101.79883	11.05000	101.76909				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	101.79084	11.00000	101.76123				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	101.71080	10.50000	101.68253				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	101.71080	10.50000	101.68253				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	99.91936				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.90079				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN542 On 28/11/2022 Spot Bond					0.00000	100.89012				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN545 On 31/07/2023 Spot Bond			10.60000	101.72683	10.60000	101.69828				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN55: On 31/01/2024 Spot Bond			10.47000	101.14377	10.47000	101.67781				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.71882	10.55000	101.69041				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.87808				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.07745				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.36899				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.21992				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.13148				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.15809				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.78964				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.73356				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.29726				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.46143				0.00	0	
Total ASN587 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 ASN587										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	101.45770	9.22000	101.43285				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	99.83811				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	101.18458				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.95396				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.06344				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.58403				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.88578				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.09824				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	99.98118				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.98250				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.13041				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.59392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/05/2023 Spot Bond					0.00000	101.00455				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 21/12/2026 Spot Bond					0.00000	100.12328				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 25/11/2021 Spot Bond					0.00000	100.47644				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN626 On 28/02/2024 Spot Bond					0.00000	100.59235				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 02/04/2026 Spot Bond					0.00000	99.92433				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	100.15821				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	100.17394				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.42332				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 27/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN638 On 30/09/2021 Spot Bond					0.00000	99.98719				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN641 On 01/10/2021 Spot Bond					0.00000	99.97439				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64 On 06/05/2024 Spot Bond					0.00000	101.09902				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.28647				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	99.87280				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64 On 20/10/2021 Spot Bond					0.00000	100.88969				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65 On 22/10/2021 Spot Bond					0.00000	101.16338				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65 On 27/10/2021 Spot Bond					0.00000	100.81889				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65 On 29/10/2021 Spot Bond					0.00000	101.82914				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	99.98205				0.00	0	1,830,000,00
Total ASN658 SPOT										0.00	0	1,830,000,00
Total For ASN658										0.00	0	1,830,000,00
ASN65 On 12/11/2021 Spot Bond					0.00000	100.60075				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.60417				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.59297				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.60822				0.00	0	
Total ASN663 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 ASN663										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.59812				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.53932				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/11/2021 Spot Bond					0.00000	100.53075				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.72607				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 18/11/2021 Spot Bond					0.00000	100.54370				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.92218				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.47058				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.44498				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.16645				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.17370				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.48817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	100.32962				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684 On 31/03/2032 Spot Bond					0.00000	99.98133				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685 On 31/01/2030 Spot Bond					0.00000	100.40514				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692 On 31/07/2026 Spot Bond					0.00000	100.40378				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693 On 31/01/2030 Spot Bond					0.00000	100.34521				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694 On 31/01/2030 Spot Bond					0.00000	100.38548				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695 On 20/06/2026 Spot Bond					0.00000	99.75595				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	100.23282				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702 On 20/06/2024 Spot Bond					0.00000	100.10479				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703 On 05/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000.00	1,000,000,000	51,000,000,000	
Total ASN708 SPOT									10,000,000,000,000.00	1,000,000,000	51,000,000,000	
Total For ASN708									10,000,000,000,000.00	1,000,000,000	51,000,000,000	
ASN708 On 10/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	30,000,000,000	
Total ASN712 SPOT										0.00	0	30,000,000,000
Total For ASN712										0.00	0	30,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN713 On 04/05/2024 Spot Bond					0.00000	100.14827				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN714 On 19/08/2023 Spot Bond					0.00000	100.12760				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN715 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00		2,500,000,000	2,500,000,000	2,500,000,000
Total ASN715 SPOT								50,000,000,000,000.00		2,500,000,000	2,500,000,000	2,500,000,000
Total For ASN715								50,000,000,000,000.00		2,500,000,000	2,500,000,000	2,500,000,000
ASN716 On 15/09/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
BAW21 On 24/03/2022 Spot Bond			3.65900	102.84330	3.65900	102.83317				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.18054	9.30000	100.15612				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	101.49591				0.00	0	370,000,000
Total BAW22 SPOT										0.00	0	370,000,000
Total For BAW22										0.00	0	370,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	100.60095				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.56753				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.38872				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.98732				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.50000	102.19592	6.50000	102.17806				0.00	0	
Total BAW33 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 BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.92641				0.00	0	100,000,00
Total BAW34 SPOT										0.00	0	100,000,00
Total For BAW34										0.00	0	100,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.65339				0.00	0	595,000,00
Total BAW35 SPOT										0.00	0	595,000,00
Total For BAW35										0.00	0	595,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.27313				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.95218				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.97868				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.53500	8.53500	8.53500	103.64956				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.96000	10.96000	10.96000	104.21419				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	99.98539				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	97.90816				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.98803				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.98824				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.99003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.18701				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.97805				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.99322				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.97744				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	99.97749				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.97678				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.97790				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.97661				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	99.97872				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	99.97690				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	99.97760				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.18702				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	99.97766				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	99.97944				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.97325				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.97325				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.97288				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	99.97398				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.20985				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	99.97279				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.90500	7.90500	7.90500	104.71434				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.99002				0.00	0	
Total BDX211 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 BDX211									0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.97659			0.00	0	
Total BDX31 SPOT									0.00	0	
Total For BDX31									0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.34353			0.00	0	
Total BDX33 SPOT									0.00	0	
Total For BDX33									0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.77469			0.00	0	
Total BDX34 SPOT									0.00	0	
Total For BDX34									0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.24736			0.00	0	
Total BDX35 SPOT									0.00	0	
Total For BDX35									0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.89575			0.00	0	
Total BDX36 SPOT									0.00	0	
Total For BDX36									0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.21874			0.00	0	
Total BDX37 SPOT									0.00	0	
Total For BDX37									0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.32500	104.81099	7.32500	104.79016			0.00	0	
Total BGL07 SPOT									0.00	0	
Total For BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.52406			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.49888			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.27523			0.00	0	705,000,00
Total BGL15 SPOT									0.00	0	705,000,00
Total For BGL15									0.00	0	705,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.73157			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.72635			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.48440				0.00	700,000,000	450,000,00
Total BGL18 SPOT										0.00	700,000,000	450,000,00
Total For BGL18										0.00	700,000,000	450,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.47082				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.39800				0.00	400,000,000	200,000,00
Total BGT01 SPOT										0.00	400,000,000	200,000,00
Total For BGT01										0.00	400,000,000	200,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.45473				0.00	0	280,000,00
Total BID08 SPOT										0.00	0	280,000,00
Total For BID08										0.00	0	280,000,00
BID09 On 15/11/2021 Spot Bond					0.00000	100.67831				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.14452				0.00	0	1,190,000,00
Total BID10 SPOT										0.00	0	1,190,000,00
Total For BID10										0.00	0	1,190,000,00
BID11 On 15/11/2023 Spot Bond			6.07500	110.51568	6.07500	110.49771				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.30905				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.43542				0.00	0	500,000,00
Total BID13 SPOT										0.00	0	500,000,00
Total For BID13										0.00	0	500,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.81349				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.93268				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.08722				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.39155				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.45300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.90500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.03600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.82400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.36639				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.51179				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total BNPP12 SPOT										0.00	0	30,000,000.00
Total For BNPP12										0.00	0	30,000,000.00
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.65163				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.57314				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.29998				0.00	0	
Total BPPF20 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 BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.73823				0.00	0	830,000,00
Total BPPF21 SPOT										0.00	0	830,000,00
Total For BPPF21										0.00	0	830,000,00
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	101.16016				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.87031				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	101.06727				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.23862				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.77239				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.80812				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.83919				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.47769				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.49813				0.00	200,000,000	200,000,00
Total BPPF32 SPOT										0.00	200,000,000	200,000,00
Total For BPPF32										0.00	200,000,000	200,000,00
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.83165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.46516				0.00	100,000,000	150,000,00
Total CBL29 SPOT										0.00	100,000,000	150,000,00
Total For CBL29										0.00	100,000,000	150,000,00
CCT01 On 23/06/2023 Spot Bond			7.40000	111.62252	7.40000	111.60036				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.63000	113.02335	7.63000	113.00023				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.33500	108.79317	8.33500	108.76863				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.67000	104.22331	9.67000	103.21352				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.28923				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.05610				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.63374				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.67818				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	101.48817				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.58062				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.71836	4.77000	110.49400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.76470				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.10500	107.97367	7.10500	107.95285				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	109.67551	8.70700	120.50700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.14873				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.10424				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.97029				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.37464	10.98000	99.34530				0.00	0	
Total CLN379 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	115.89700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	115.07180	6.50000	118.23100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	106.39100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.14242				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.72145				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.71547				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			1.50200	173.48548	1.50200	173.46398				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.30500	140.23476	5.30500	140.20316				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.74500	138.31201	5.74500	138.27925				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	102.62900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	100.71081				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	100.56166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.58670				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.53500	102.02721	6.53500	102.00946				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN466 On 14/03/2022 Spot Bond					0.00000	100.44358				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.07414				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.23277				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.77019				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	89.91024	100.00000	89.69918				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	100.56397				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.03000	103.75017	6.03000	103.73321				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.33500	103.80654	6.33500	103.78895				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN49(On 28/03/2022 Spot Bond					0.00000	100.23267				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	100.16658				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.51190				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.73500	109.44362	6.73500	109.42360				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	102.29965				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	101.31565				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	101.39114				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.82680				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	101.57493				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	100.34381				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	101.73694				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.05508				0.00	0	
Total CLN511 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.40358	9.96000	100.37662				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	104.16766	10.01000	104.13987				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.60805				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.38499	9.60000	99.94905				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.25404				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.50978				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.52316	9.20000	100.49818				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.76727				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.41477				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.84671				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.82946				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.61142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.25404				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.15466				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	101.19284				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.13000	105.89699	9.13000	105.87129				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.11926				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.01527				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.36001				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	143.58200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.48298				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.38562				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.60000	106.64529	8.60000	106.62090				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			8.65000	104.23513	8.65000	104.21074				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.74000	108.69611	8.74000	108.67086				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	312.97044				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.74051				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.75306				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.58606				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.50741				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	118.99600				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.80177				0.00	0	
Total CLN56 SPOT										0.00	0	
Total For CLN56										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.75129	10.19000	103.74324				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.60000	109.18751	8.60000	109.16253				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.80454				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.54245				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.96857				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.37279				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.75512				0.00	100,000,000	50,000,000
Total CLN568 SPOT										0.00	100,000,000	50,000,000
Total For CLN568										0.00	100,000,000	50,000,000
CLN568 On 12/11/2025 Spot Bond			8.83000	107.70292	8.83000	107.67764				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.79223				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.75911				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.22373				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.16913				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.14350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.92230				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.79086				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.45448				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.24458				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.03554				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.42790				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.45739				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.30622				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.21760				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.14132				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.08667				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	101.90353				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.72500	143.98045	3.72500	116.09863				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.57630				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.02786				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.57630				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.16431				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	99.92702				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.27941				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.14132				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.14132				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.62400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.28745				0.00	0	
Total CLN603 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.79546				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.71401				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.00982				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.18305				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.58264				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.88145	9.32000	103.85560				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	101.01326				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.81117				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.34802				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.56260				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.43969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.04559				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.07100				0.00	0	40,000,00
Total CLN616 SPOT										0.00	0	40,000,00
Total For CLN616										0.00	0	40,000,00
CLN616 On 20/12/2024 Spot Bond					0.00000	101.59172				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.63043				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.42788				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.92836				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.92499				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.95350				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	97.35400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.03301				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.34500	104.92911	6.34500	104.91131				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	100.74593				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.49547				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.88000	63.58783	11.88000	84.37301				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.65455				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.30000	101.70528	9.30000	101.68015				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.74260				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.61370				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.65558				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.77741				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.63520				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.55753				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.73926				0.00	0	
Total CLN637 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.80040				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.69441				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.80598				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.04147				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.56054				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.13860				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.97818				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.13885				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.73926				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.46648				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.73926				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.59440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.73926				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	104.25100				0.00	0	30,000,00
Total CLN655 SPOT										0.00	0	30,000,00
Total For CLN655										0.00	0	30,000,00
CLN655 On 20/06/2025 Spot Bond					0.00000	100.17278				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.69416				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.79774				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.21700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.85600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	116.15100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	138.37700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.78609				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	99.91159				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.88597				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.95966				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.72080				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.54648				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.81710				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.30963				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	144.93858	4.25785	117.76446				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.25785	144.93858	4.25785	117.76522				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.83377				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.87820				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.12609				0.00	0	
Total CLN679 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.87077				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.84821				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.32117				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.12055				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.12402				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.04058				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.14766				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.14745				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.12933				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.02683				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.12944				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.91473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.77532				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.22310				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.52869				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.40983				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.68190				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.85965				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.48751				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.22794				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.35311				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.71353				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.90041				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	100.24534				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.12616				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.81609				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.06331				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.22372				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.65509				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.12702				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.12702				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.12702				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	80.83854				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.22147				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	79.81941				0.00	0	
Total CLN720 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN720										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.14695				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	100.38496				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.86881				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.11646				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.11646				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.11646				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.11862				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.11862				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.11862				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.41189				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.46990				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.12107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.22581				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.85764				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.12971				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.15831				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.16555				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	107.55800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.72416				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.72813				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	99.98097				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.87867				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN744 On 31/01/2030 Spot Bond					0.00000	101.10140				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.05087				0.00	700,000,000	700,000,000
Total CLN745 SPOT										0.00	700,000,000	700,000,000
Total For CLN745										0.00	700,000,000	700,000,000
CLN746 On 28/02/2024 Spot Bond					0.00000	100.56329				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.12939				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.06666				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.24317				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	99.97322				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.19178				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	100.27165				0.00	0	
Total CLN755 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.23868				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.23160				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.82632				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.88430				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.86791				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.40370				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.19178				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 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 CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.10262				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total CLN769 SPOT										10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For CLN769										10,000,000,000,000.00	20,000,000,000	20,000,000,000
CLN81 On 18/04/2028 Spot Bond			7.90500	104.73652	7.90500	104.71434			0.00	0	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.63500	110.95623	7.63500	110.93351			0.00	0	13,000,000,000	
Total COJ05 SPOT										0.00	0	13,000,000,000
Total For COJ05										0.00	0	13,000,000,000
COJ08 On 22/06/2026 Spot Bond			9.88000	108.93137	9.88000	108.90267			0.00	0	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.45500	112.19306	6.45500	112.17358			0.00	0	50,200,000,000	
Total COJG01 SPOT										0.00	0	50,200,000,000
Total For COJG01										0.00	0	50,200,000,000
COT01 On 03/04/2023 Spot Bond			7.17000	102.65389	7.17000	102.63413			0.00	0	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.66000	93.38609	11.66000	93.35718			0.00	0	100,000,000	
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.25000	99.24219	10.25000	99.21509			0.00	0	75,000,000,000	
Total COT03 SPOT										0.00	0	75,000,000,000
Total For COT03										0.00	0	75,000,000,000
CPV01 On 30/06/2029 Spot Bond			9.53500	9.53500	9.53500	107.75911			0.00	0	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG8 On 28/09/2023 Spot Bond					0.00000	100.66532				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.12878				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.31293				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.33557				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.54853				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.39994				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.00000	9.00000	9.00000	107.62205				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.99870				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.59285				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.60500	105.40472	6.60500	105.38610				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	39.51937	100.00000	39.43238				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	39.51937	100.00000	39.43238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.11500	106.67155	7.11500	106.65129				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	101.11182	9.69000	101.08582				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.11182	9.69000	101.08582				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.63500	93.68602	11.63500	93.65723				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.15798	10.10000	101.13090				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.15798	10.10000	101.13090				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	100.45648				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.87828				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.08867				0.00	0	1,210,000,00
Total DVF22B SPOT										0.00	0	1,210,000,00
Total For DVF22B										0.00	0	1,210,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	101.07835				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.72735				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.71909				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.57395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.41734				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	98.35798				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.82881				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.79810				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.43902				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.84385				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.80964				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.66312				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.74000	102.22254	5.74000	102.20686				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.64500	107.80982	6.64500	107.79035				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.03500	109.24996	5.03500	109.22588				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.03000	95.97505	5.03000	95.95412				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.86425	2.25000	135.84470				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.73000	148.67829	3.73000	148.65104				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.74200	134.81710	3.74200	134.79233				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.78500	130.49166	3.78500	130.46752				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.67500	113.14023	4.67500	113.11656				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.00000	98.09251	5.00000	98.07120				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	135.86425	2.25000	135.84470				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	160.95869				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	158.38233				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	122.47797				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.48938				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	119.66665				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	111.18050				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	112.40056				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN01€ On 23/12/2021 Spot Bond					0.00000	98.90408				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	107.63466				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	109.44171				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.33500	105.66621	9.33500	105.64002				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			11.05000	11.05000	11.05000	98.38019				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.40000	11.40000	11.40000	102.70714				0.00	0	1,333,714,20
Total EMM05 SPOT										0.00	0	1,333,714,20
Total For EMM05										0.00	0	1,333,714,20
EMM06 On 23/06/2025 Spot Bond			9.40000	105.36625	9.40000	104.18653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.40000	9.40000	9.40000	105.02402				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.51500	11.51500	11.51500	77.82382				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.59500	10.59500	10.59500	103.20348				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.51500	11.51500	11.51500	97.38190				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.36406				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.32413				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.24507				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.23882				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.73658				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.43474				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.48347				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF02 On 07/09/2026 Spot Bond					0.00000	100.34493				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.75001				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.23663				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.38001				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.39054				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.10892				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.30253				0.00	100,000,000	100,000,000
Total EQT005 SPOT										0.00	100,000,000	100,000,000
Total For EQT005										0.00	100,000,000	100,000,000
EQT00 On 30/10/2023 Spot Bond					0.00000	100.93838				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.10208				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.65245				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.62317				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.69923				0.00	0	
Total ERS3C6 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 ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.62902				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.65826				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.61384				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.59977				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.68749				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.99500	106.80706	5.99500	106.78992				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.79248	10.00000	101.76549				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.40000	97.92975	8.40000	97.90774				0.00	0	2,579,902,50
Total ES26 SPOT										0.00	0	2,579,902,50
Total For ES26										0.00	0	2,579,902,50
ES26/R On 02/04/2026 Spot Bond			7.85000	99.95794	7.85000	99.93691				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.36000	75.38913	11.19000	76.27266				0.00	0	383,880,20
Total ES33 SPOT										0.00	0	383,880,20
Total For ES33										0.00	0	383,880,20
ES33/R On 15/09/2033 Spot Bond			7.50000	100.30555	7.50000	100.28515				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.86000	77.97319	11.68500	79.01000				0.00	0	1,051,711,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										0.00	0	1,051,711,70
Total For ES42										0.00	0	1,051,711,70
ES42/R On 25/04/2042 Spot Bond			8.50000	103.65891	8.50000	103.63534				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	100.30749				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.16571				0.00	100,000,000	100,000,00
Total EXX05 SPOT										0.00	100,000,000	100,000,00
Total For EXX05										0.00	100,000,000	100,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.14483				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.64200				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.60140				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.65560				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.68546				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.95294				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.45764				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.53632				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.87037				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.93027				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.41433				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	101.17947				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.36663				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.72703				0.00	1,900,000,000	2,535,000,000
Total FRB23 SPOT										0.00	1,900,000,000	2,535,000,000
Total For FRB23										0.00	1,900,000,000	2,535,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.21010				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.51492				0.00	90,000,000	30,000,000
Total FRB25 SPOT										0.00	90,000,000	30,000,000
Total For FRB25										0.00	90,000,000	30,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.52586				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.10000	107.36381	9.10000	107.33771				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.27300				0.00	0	
Total FRB28 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 FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.68562			0.00	0	150,000,00
Total FRB29 SPOT									0.00	0	150,000,00
Total For FRB29									0.00	0	150,000,00
FRB30 On 19/04/2026 Spot Bond			7.90000	104.60607	7.90000	104.58393			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.96200	173.80015	0.96200	173.78115		19,240,000,000.00		20,000,000	70,000,00
Total FRBI22 SPOT								19,240,000,000.00		20,000,000	70,000,00
Total For FRBI22								19,240,000,000.00		20,000,000	70,000,00
FRBI23 On 07/12/2023 Spot Bond			1.94500	319.85349	1.94500	319.81003		38,900,000,000.00		20,000,000	410,000,00
Total FRBI23 SPOT								38,900,000,000.00		20,000,000	410,000,00
Total For FRBI23								38,900,000,000.00		20,000,000	410,000,00
FRBI25 On 31/01/2025 Spot Bond			2.62000	2.62000	2.62000	152.64996		0.00		0	
Total FRBI25 SPOT								0.00		0	
Total For FRBI25								0.00		0	
FRBI28 On 31/03/2028 Spot Bond			3.58000	201.21450	3.58000	201.17829		0.00		0	153,978,80
Total FRBI28 SPOT								0.00		0	153,978,80
Total For FRBI28								0.00		0	153,978,80
FRBI29 On 31/03/2029 Spot Bond			4.02000	4.02000	4.02000	107.02016		0.00		0	
Total FRBI29 SPOT								0.00		0	
Total For FRBI29								0.00		0	
FRBI33 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	218.27080		0.00		0	
Total FRBI33 SPOT								0.00		0	
Total For FRBI33								0.00		0	
FRBI46 On 31/03/2046 Spot Bond			5.27000	90.89694	5.27000	90.87648		0.00		0	
Total FRBI46 SPOT								0.00		0	
Total For FRBI46								0.00		0	
FRBI50 On 31/12/2050 Spot Bond			5.30000	91.84836	5.30000	91.82769		0.00		0	
Total FRBI50 SPOT								0.00		0	
Total For FRBI50								0.00		0	
FRBZ02 On 28/10/2024 Spot Bond			6.44000	6.44000	6.44000	82.40996		0.00		0	
Total FRBZ02 SPOT								0.00		0	
Total For FRBZ02								0.00		0	
FRBZ02 On 10/12/2024 Spot Bond			6.51000	6.51000	6.51000	81.61520		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.90500	3.90500	3.90500	146.53769				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	96.54335				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.61200	173.42153	1.61200	173.39950				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.47200	172.92308	2.47200	172.89712				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.92249				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.23797				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.81396				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.54354				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.97934				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.56386				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.56262				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.15826				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	112.54229				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.02144				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.17472				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	110.57554				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.13806				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	100.86914				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.69756				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.70954				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.31311				0.00	0	
Total FRC299 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 FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.82066				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.08246				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.55362				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.00299				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.47145				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.03863				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.13511				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.15524				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.17035				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	100.57904				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.23793				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.99253				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.15330				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.17015				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.31495				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.15677				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	99.93238				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.98820				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	99.98737				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.49007				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.79175				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.11188				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.99008				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC337 On 25/04/2023 Spot Bond					0.00000	103.51927				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.82958				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.09155				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.20127				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.12502				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	101.19492				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.18257				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.51181				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.21464				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.06247				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.96290				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.49866				0.00	0	
Total FRC351 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 FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.51985				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.16633				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2021 Spot Bond					0.00000	99.98534				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.16798				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.05566				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.17398				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 31/01/2022 Spot Bond					0.00000	100.78786				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.08625				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.12352				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.01579				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	99.98599				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.81272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.70193				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.84327				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.22876				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.53477				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.39173				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.39288				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.15901				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.15369				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	100.40342				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.15981				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.20332				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC377 On 20/06/2026 Spot Bond					0.00000	100.20218				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.14034				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total FRC379 SPOT										0.00	0	5,000,000.00
Total For FRC379										0.00	0	5,000,000.00
FRC380 On 16/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total FRC380 SPOT										0.00	0	10,000,000.00
Total For FRC380										0.00	0	10,000,000.00
FRC66 On 31/01/2022 Spot Bond			2.25200	2.25200	2.25200	173.02535				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.19200	2.19200	2.19200	173.06037				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.20200	2.20200	2.20200	173.05452				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.44500	102.33159	4.44500	102.31066				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.88000	110.19606	4.88000	110.17246				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.99760				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.68408				0.00	600,000,000	300,000.00
Total FRJ22 SPOT										0.00	600,000,000	300,000.00
Total For FRJ22										0.00	600,000,000	300,000.00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.62992				0.00	0	
Total FRJ23 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 FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.23951				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.94461				0.00	1,250,000,000	625,000,000
Total FRJ25 SPOT										0.00	1,250,000,000	625,000,000
Total For FRJ25										0.00	1,250,000,000	625,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.42940				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.88131				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.09841				0.00	940,000,000	470,000,000
Total FRJ28 SPOT										0.00	940,000,000	470,000,000
Total For FRJ28										0.00	940,000,000	470,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.54480				0.00	2,140,000,000	1,070,000,000
Total FRJ29 SPOT										0.00	2,140,000,000	1,070,000,000
Total For FRJ29										0.00	2,140,000,000	1,070,000,000
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.10008				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.48800	4.48800	4.48800	96.90549				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	110.59529				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.47714				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.92233				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			4.99000	108.66213	4.99000	108.63854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.72500	221.45938	4.72500	221.41270				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.13000	106.74665	5.13000	106.72309				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.75500	4.75500	4.75500	220.77999				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.45500	148.67102	3.45500	148.64486				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	128.29963	3.70500	128.27618				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.93000	109.49562	4.93000	109.47204				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.87500	218.31769	4.87500	218.27080				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.92500	217.28242	4.92500	217.23550				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.98500	121.01723	2.98500	150.88381				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.95500	216.66413	4.95500	216.61716				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.13000	106.74665	5.13000	106.72309				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			4.27000	193.21026	4.27000	193.17194				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.88000	97.15059	5.88000	97.12722				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.16000	194.46171	4.16000	194.42371				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.22000	193.77796	4.22000	193.73979				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.46500	206.47212	5.46500	206.42454				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.83000	97.75700	5.83000	97.73361				0.00	0	
Total FRS133 SPOT										0.00	0	
Total For FRS133										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	106.72309				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.11000	107.01779	5.11000	106.99423				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.11000	107.01779	5.11000	106.99423				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.03000	195.95260	4.03000	195.91500				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.23500	210.99486	5.23500	210.94754				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.16000	194.46171	4.16000	194.42371				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.16000	194.46171	4.16000	194.42371				0.00	0	
Total FRS143 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 FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.56100	201.44017	3.56100	201.40403				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.75500	147.26324	3.75500	147.23614				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.31200	173.59608	1.31200	173.57544				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.51000	190.51146	4.51000	190.47245				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.55000	190.06583	4.55000	190.02671				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.72500	147.40333	3.72500	147.37630				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.02500	196.01020	4.02500	195.97261				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.56000	4.56000	4.56000	189.91545				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.11285				0.00	0	1,306,792,70
Total FRS161 SPOT										0.00	0	1,306,792,70
Total For FRS161										0.00	0	1,306,792,70
FRS161 On 01/08/2022 Spot Bond					0.00000	5.92320				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.10478				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.21748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.14012				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.03093				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	174.13785				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	198.87033				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	146.62509				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	178.69892				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	33.85445				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.75800				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.87037				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.75966				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 06/08/2025 Spot Bond					0.00000	100.53262				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	648,683,50
Total FRS202 SPOT										0.00	0	648,683,50
Total For FRS202										0.00	0	648,683,50
FRS20 On 14/10/2025 Spot Bond					0.00000	101.19544				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.62703				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.12169				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	102.42374				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.12502				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.62731				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.72842				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.09000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	111.90065				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	118.17650				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	98.34325				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.86636				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	77.68132				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.50574				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	112.89722				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.09242				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.81348				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 31/01/2022 Spot Bond					0.00000	100.77142				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.77308				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	101.03003				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.76809				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.38063				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	108.39767				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	100.06314				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.04545				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.57128				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS262										0.00	0	
FRS262 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	
FRS263 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	
FRS264 On 31/03/2032 Spot Bond					0.00000	99.98294				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	108.57006				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	99.98286				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	106.22879				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	102.65379				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	101.47927				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	99.98291				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.58107				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	100.33339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS275 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 12/11/2021 Spot Bond					0.00000	100.17262				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS277 On 30/09/2024 Spot Bond					0.00000	99.97813				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.17378				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.74500	1.74500	1.74500	321.12115				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.48500	322.87580	1.48500	322.83595				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.48500	1.48500	1.48500	322.83595				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.55200	174.03985	0.55200	174.02276				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.55200	174.03985	0.55200	174.02276				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.85529				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.83000	102.10569	4.83000	102.08398				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS81 On 30/10/2042 Spot Bond			4.24500	73.32765	4.24500	112.66659			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.87500	2.87500	2.87500	151.41355			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.15500	3.15500	3.15500	150.06944			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.54500	2.54500	2.54500	315.91759			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.38500	5.38500	5.38500	103.80565			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.37000	115.74962	6.37000	115.72980			0.00	0	3,191,499,40
Total FRX24 SPOT									0.00	0	3,191,499,40
Total For FRX24									0.00	0	3,191,499,40
FRX25 On 26/07/2025 Spot Bond			6.69000	111.89839	6.69000	111.87838			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.26000	109.23257	7.26000	109.21130			0.00	0	11,699,90
Total FRX26 SPOT									0.00	0	11,699,90
Total For FRX26									0.00	0	11,699,90
FRX27 On 07/03/2027 Spot Bond			7.36000	113.13113	7.36000	113.10855		200,051,424,000.00		27,180,900	27,180,90
Total FRX27 SPOT								200,051,424,000.00		27,180,900	27,180,90
Total For FRX27								200,051,424,000.00		27,180,900	27,180,90
FRX28 On 26/07/2028 Spot Bond			7.91000	113.27205	7.91000	113.24817			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.68500	107.81825	8.68500	107.79335			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.99000	104.20392	8.99000	104.17902			0.00	0	
Total FRX31 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 FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.19500	108.80318	9.19500	108.77646			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.47500	82.19558	10.47500	82.17265			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.45921			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.81977			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.56666			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.53944			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.55793			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.56336			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.53881			0.00	0	100,000,00
Total GBL05 SPOT									0.00	0	100,000,00
Total For GBL05									0.00	0	100,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.43162			0.00	0	20,000,000,00
Total GBL06 SPOT									0.00	0	20,000,000,00
Total For GBL06									0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.52821			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.55765			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.50635				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.52055				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.72724				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.62000	114.32150	3.62000	114.30082				0.00	0	10,000,00
Total GRL35 SPOT										0.00	0	10,000,00
Total For GRL35										0.00	0	10,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.39804				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.12642				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.15500	112.16987	6.15500	112.15130				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.60191				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.62295				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.50000	107.40108	6.50000	107.38231				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.10134				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond					0.00000	102.03118				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.44741				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.72913				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.07646				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.95892				0.00	100,000,000	50,000,000
Total GRT27 SPOT										0.00	100,000,000	50,000,000
Total For GRT27										0.00	100,000,000	50,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	100.25318				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.95587				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.79654				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.42635				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.72990				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.52081				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.71547				0.00	0	
Total GRT34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.62374				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.98653				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.85038				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.70597				0.00	0	1,015,000,00
Total GRT40 SPOT										0.00	0	1,015,000,00
Total For GRT40										0.00	0	1,015,000,00
GRT41 On 20/11/2024 Spot Bond					0.00000	100.11442				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.59273				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.01650				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.00112				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.27737				0.00	0	100,000,00
Total GRT48 SPOT										0.00	0	100,000,00
Total For GRT48										0.00	0	100,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	101.06220				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.22894				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.08355				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.59238				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.75032				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.13156				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	25,000,000,00	
Total H12T4 SPOT									10,000,000,000,000.00	50,000,000,000	25,000,000,00	
Total For H12T4									10,000,000,000,000.00	50,000,000,000	25,000,000,00	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.41369				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.58821				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.52635				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.00796				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.43904				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.32381				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB13 On 11/12/2021 Spot Bond					0.00000	100.25612				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.98558				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.98639				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.98671				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.08500	318.94084	2.08500	318.89631				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.43500	2.43500	2.43500	324.97994				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.07500	102.59034	10.07500	102.56294				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.77500	78.15872	4.77500	101.80656				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.12000	88.88228	11.12000	88.85614				0.00	0	4,061,109,70
Total HWAY34 SPOT										0.00	0	4,061,109,70
Total For HWAY34										0.00	0	4,061,109,70
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.58357	100.00000	10.56028				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.25000	87.63856	11.25000	87.61250				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	10.58205	100.00000	10.55876				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.25477			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.06659			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.43046			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.30500	154.21614	2.30500	154.19373			69,980,426,268,500.00	30,360,271,700	363,125,340,80
Total I2025 SPOT									99,980,426,268,500.00	30,360,271,700	363,125,340,80
Total For I2025									99,980,426,268,500.00	30,360,271,700	363,125,340,80
I2029 On 31/03/2029 Spot Bond			3.15000	113.63542	3.15000	113.61628			66,704,400,000,000.00	21,176,000,000	230,615,671,70
Total I2029 SPOT									66,704,400,000,000.00	21,176,000,000	230,615,671,70
Total For I2029									66,704,400,000,000.00	21,176,000,000	230,615,671,70
I2033 On 28/02/2033 Spot Bond			3.91000	107.91623	3.94500	107.52000			353,521,600,556,000.00	90,414,731,600	205,802,733,90
Total I2033 SPOT									353,521,600,556,000.00	90,414,731,600	205,802,733,90
Total For I2033									353,521,600,556,000.00	90,414,731,600	205,802,733,90
I2038 On 31/01/2038 Spot Bond			4.24500	119.57340	4.23000	119.78256			62,117,934,000,000.00	14,633,200,000	341,057,258,40
Total I2038 SPOT									62,117,934,000,000.00	14,633,200,000	341,057,258,40
Total For I2038									62,117,934,000,000.00	14,633,200,000	341,057,258,40
I2046 On 31/03/2046 Spot Bond			4.29500	106.73781	4.27000	107.16785			163,338,850,000,000.00	38,030,000,000	299,427,870,10
Total I2046 SPOT									163,338,850,000,000.00	38,030,000,000	299,427,870,10
Total For I2046									163,338,850,000,000.00	38,030,000,000	299,427,870,10
I2050 On 31/12/2050 Spot Bond			4.30000	109.82420	4.30000	109.80239			207,453,500,000,000.00	48,245,000,000	292,000,717,40
Total I2050 SPOT									207,453,500,000,000.00	48,245,000,000	292,000,717,40
Total For I2050									207,453,500,000,000.00	48,245,000,000	292,000,717,40
IBL101 On 24/05/2022 Spot Bond			6.05000	6.05000	6.05000	105.04847			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.93972			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.20500	318.16126	2.20500	318.11577			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.60114				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.53045				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.76330				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.62563				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.11043				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.48293				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.07262				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.72701				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.46380				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.13473				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.56248				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL136 On 22/11/2021 Spot Bond					0.00000	100.52736				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.75807				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.70730				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.54434				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.54159				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.13760				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	99.92695				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.44649				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.46549				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.62410				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.54429				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.90434				0.00	0	
Total IBL155 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 IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.86227				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.89088				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.70377				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.86403				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.74559				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.16179				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.08144				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.57162				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.59172				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.97188				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.00626				0.00	3,000,000,000	1,500,000,000
Total IBL178 SPOT										0.00	3,000,000,000	1,500,000,000
Total For IBL178										0.00	3,000,000,000	1,500,000,000
IBL179 On 15/11/2021 Spot Bond					0.00000	100.59297				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.53075				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.47733				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.49403				0.00	5,000,000,000	2,500,000,000
Total IBL182 SPOT										0.00	5,000,000,000	2,500,000,000
Total For IBL182										0.00	5,000,000,000	2,500,000,000
IBL183 On 30/11/2021 Spot Bond					0.00000	100.37875				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.25622				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.26525				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.63200	0.63200	0.63200	173.97556				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.69500	108.92592	6.69500	108.90642				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			0.90200	173.83519	0.90200	173.81648				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.12500	108.90315	5.12500	108.88818				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.25164				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			8.30000	106.73024	8.30000	106.70665				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.95000	111.81477	9.95000	112.05847				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.34838				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.02000	110.66417	9.02000	110.63750				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.15440				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.66826				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.67826				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.29997				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.75009				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.22361				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.89339				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.12420				0.00	0	
Total IDCG21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IDCG21									0.00	0	
IDCG2 On 18/12/2024 Spot Bond					0.00000	98.75689			0.00	0	
Total IDCG22 SPOT									0.00	0	
Total For IDCG22									0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	101.04934			0.00	0	
Total IDCG23 SPOT									0.00	0	
Total For IDCG23									0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.20912			0.00	0	
Total IDCP07 SPOT									0.00	0	
Total For IDCP07									0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.75000	105.34741	7.75000	105.32553			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	101.46815			0.00	0	
Total ING375 SPOT									0.00	0	
Total For ING375									0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.44453			0.00	0	1,050,000,00
Total INLV01 SPOT									0.00	0	1,050,000,00
Total For INLV01									0.00	0	1,050,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	103.01630			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.46699			0.00	0	
Total INLV06 SPOT									0.00	0	
Total For INLV06									0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.06726			0.00	0	125,000,00
Total INLV07 SPOT									0.00	0	125,000,00
Total For INLV07									0.00	0	125,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	101.12150			0.00	0	
Total INLV08 SPOT									0.00	0	
Total For INLV08									0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.42707			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.18638				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.10320				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.10509				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.00176				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.43667				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.82534				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.12648				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.75008				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.76347				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.02703				0.00	100,000,000	50,000,00
Total IPF30 SPOT										0.00	100,000,000	50,000,00
Total For IPF30										0.00	100,000,000	50,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.51262				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	99.97180				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.24312				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.57986				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.18148				0.00	100,000,000	50,000,00
Total IPFG01 SPOT										0.00	100,000,000	50,000,00
Total For IPFG01										0.00	100,000,000	50,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.44417	2.75000	100.43667				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.92000	185.99956	4.92000	185.95945				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.43224				0.00	0	190,000,00
Total IV035 SPOT										0.00	0	190,000,00
Total For IV035										0.00	0	190,000,00
IV039 On 31/01/2022 Spot Bond			2.05200	2.05200	2.05200	173.14209				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.06500	99.97791	8.06500	100.00000				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.25614				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.07000	8.07000	8.07000	105.01937				0.00	0	
Total IV043 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 IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.25630				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.50200	173.48548	1.50200	173.46398			60,080,000,000.00	40,000,000	1,420,000,00	
Total IV045 SPOT									60,080,000,000.00	40,000,000	1,420,000,00	
Total For IV045									60,080,000,000.00	40,000,000	1,420,000,00	
IV046 On 21/06/2022 Spot Bond					0.00000	102.00256			0.00	0	83,000,00	
Total IV046 SPOT									0.00	0	83,000,00	
Total For IV046									0.00	0	83,000,00	
IV050 On 26/06/2024 Spot Bond					0.00000	102.60159			0.00	0		
Total IV050 SPOT									0.00	0		
Total For IV050									0.00	0		
IV19A On 31/03/2028 Spot Bond			4.82000	187.08871	4.82000	187.04886			0.00	0		
Total IV19A SPOT									0.00	0		
Total For IV19A									0.00	0		
IVC094 On 06/12/2021 Spot Bond			6.55000	104.14780	6.55000	104.12934			0.00	0		
Total IVC094 SPOT									0.00	0		
Total For IVC094									0.00	0		
IVC116 On 16/08/2022 Spot Bond					0.00000	100.79894			0.00	0		
Total IVC116 SPOT									0.00	0		
Total For IVC116									0.00	0		
IVC134 On 27/07/2022 Spot Bond					0.00000	100.75195			0.00	0		
Total IVC134 SPOT									0.00	0		
Total For IVC134									0.00	0		
IVC140 On 18/10/2021 Spot Bond					0.00000	100.98313			0.00	0		
Total IVC140 SPOT									0.00	0		
Total For IVC140									0.00	0		
IVC144 On 03/12/2021 Spot Bond					0.00000	100.39410			0.00	0		
Total IVC144 SPOT									0.00	0		
Total For IVC144									0.00	0		
IVC145 On 06/06/2023 Spot Bond					0.00000	100.79251			0.00	0		
Total IVC145 SPOT									0.00	0		
Total For IVC145									0.00	0		
IVC146 On 03/06/2023 Spot Bond					0.00000	100.83702			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.11424				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.37659				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.36426				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.28752				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.45385				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.18971				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.35471				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.10942				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.34295				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC181 On 11/02/2023 Spot Bond					0.00000	100.68510				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.24903				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	99.98273				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.02544	7.40000	102.00519				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.52767				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.46423				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.68447				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.21234				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.18425	7.23000	101.16473				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.87802				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.47812				0.00	0	
Total IVC199 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 IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.60802	7.45000	100.58770				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.35393				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	103.95700	7.39000	100.58303				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.84681				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.69409				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.60839				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.53043				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.45260				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.28879				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.21039				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.13212				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.06512				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	98.80620				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										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	100.17169				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.03500	104.66406	6.03500	104.64683				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.12117				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.68163				0.00	100,000,000	50,000,000
Total KAP013 SPOT										0.00	100,000,000	50,000,000
Total For KAP013										0.00	100,000,000	50,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	101.05547				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.85340				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.07311				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	101.15381				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.32656				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.96785				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.21719				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.21794				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.93438				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.84000	120.46285	8.84000	127.13396				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.52998				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.54500	103.41030	6.54500	103.39210				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.88459				0.00	0	640,000,0€
Total LGL07 SPOT										0.00	0	640,000,0€
Total For LGL07										0.00	0	640,000,0€
LGL08 On 28/02/2023 Spot Bond					0.00000	101.21752				0.00	0	350,000,0€
Total LGL08 SPOT										0.00	0	350,000,0€
Total For LGL08										0.00	0	350,000,0€
LGL09 On 28/08/2024 Spot Bond					0.00000	102.14633				0.00	0	705,000,0€
Total LGL09 SPOT										0.00	0	705,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL09										0.00	0	705,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.24494				0.00	0	500,000,00
Total LGL10 SPOT										0.00	0	500,000,00
Total For LGL10										0.00	0	500,000,00
LGL11 On 09/09/2026 Spot Bond					0.00000	100.34304				0.00	0	20,000,00
Total LGL11 SPOT										0.00	0	20,000,00
Total For LGL11										0.00	0	20,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	101.27650				0.00	0	25,000,00
Total LHL28 SPOT										0.00	0	25,000,00
Total For LHL28										0.00	0	25,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.24381				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.59597				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.61227				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.51541				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.26060				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.51780				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.55878				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.36031				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.70553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.15675				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.40280				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.51696				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.86592				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.40071				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.64952				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.46151				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.02394				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.02448				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.77412				0.00	100,000,000	200,000,000
Total MBP050 SPOT										0.00	100,000,000	200,000,000
Total For MBP050										0.00	100,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 12/03/2023 Spot Bond					0.00000	100.49960				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.02359				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.75000	7.75000	7.75000	113.12899				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.88500	105.57594	5.88500	105.55930				0.00	0	1,079,419,60
Total MMIG05 SPOT										0.00	0	1,079,419,60
Total For MMIG05										0.00	0	1,079,419,60
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.42278				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.28400				0.00	100,000,000	100,000,00
Total MMIG07 SPOT										0.00	100,000,000	100,000,00
Total For MMIG07										0.00	100,000,000	100,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.21981				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.40000	106.50499	8.40000	106.48105				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.34124				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.65000	96.53656	8.65000	96.57213				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	102.14717				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.97930				0.00	0	
Total MTN09 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 MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.65238			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.73028			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.07760			0.00	0	260,000,00
Total MTN13 SPOT									0.00	0	260,000,00
Total For MTN13									0.00	0	260,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	100.72285			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.75003			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.28542			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.03556			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.71473			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.33013			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.13900			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.73469			0.00	20,000,000	1,260,000,00
Total MTN21 SPOT									0.00	20,000,000	1,260,000,00
Total For MTN21									0.00	20,000,000	1,260,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.05429			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.34500	101.12892	8.34500	101.10646				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.13871				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.17596				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.04222				0.00	520,000,000	260,000,000
Total MTN26 SPOT										0.00	520,000,000	260,000,000
Total For MTN26										0.00	520,000,000	260,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	99.99993				0.00	520,000,000	260,000,000
Total MTN27 SPOT										0.00	520,000,000	260,000,000
Total For MTN27										0.00	520,000,000	260,000,000
MTN28 On 15/03/2025 Spot Bond					0.00000	100.20078				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.21420				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.17389				0.00	0	800,000,000
Total MTN30 SPOT										0.00	0	800,000,000
Total For MTN30										0.00	0	800,000,000
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.57764				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.57763				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2023 Spot Bond					0.00000	100.61783				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.61776				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.66957				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.14369				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.18501				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.43607				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.12490				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.16062				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.19092				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.21872				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.28500	105.12802	6.28500	105.11034				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.63500	107.45501	6.63500	107.43595				0.00	0	
Total NAM03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.28000	106.39499	9.28000	106.36877				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.01371				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.96559				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.86462				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.07217				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.88755				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.86829				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.20000	108.26083	6.20000	108.24258				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.50000	102.32880	5.50000	102.31369				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.61500	109.64521	6.61500	109.62581				0.00	0	1,304,697,80
Total NBK16A SPOT										0.00	0	1,304,697,80
Total For NBK16A										0.00	0	1,304,697,80
NBK17 On 22/04/2026 Spot Bond			7.87000	112.20885	7.87000	112.18519				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.03000	105.50503	6.03000	105.48791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.18500	115.81269	7.18500	115.79036				143,700,000,000.00	20,000,000	10,000,000
Total NBK20A SPOT										143,700,000,000.00	20,000,000	10,000,000
Total For NBK20A										143,700,000,000.00	20,000,000	10,000,000
NBK21 On 21/07/2027 Spot Bond			8.21500	113.00381	8.21500	112.97909				164,300,000,000.00	20,000,000	10,000,000
Total NBK21A SPOT										164,300,000,000.00	20,000,000	10,000,000
Total For NBK21A										164,300,000,000.00	20,000,000	10,000,000
NBK22 On 19/11/2022 Spot Bond			5.12500	109.04389	5.12500	109.02890				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.88500	117.35014	6.88500	117.32856				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.92500	118.36627	7.92500	118.34127				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.71523				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.61000	5.61000	5.61000	107.86419				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.97141				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	38.81502	100.00000	38.72958				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.74529				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.10500	115.83833	8.10500	115.81332				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK28/ On 02/08/2023 Spot Bond			5.56500	109.26171	5.56500	109.24542				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.29500	114.58165	7.29500	114.55935				0.00	0	3,029,030,70
Total NBK29A SPOT										0.00	0	3,029,030,70
Total For NBK29A										0.00	0	3,029,030,70
NBK30/ On 20/02/2024 Spot Bond			5.98500	108.99336	5.98500	108.97589				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.70500	110.93492	5.70500	110.91796				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.01259				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.46726				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.58693				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.07500	10.07500	10.07500	74.40835				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.87413				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.91901				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.26121				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.32811				0.00	0	
Total NBK45B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.57717				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.96463				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.68235				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.39701				0.00	0	830,000,00
Total NBK49B SPOT										0.00	0	830,000,00
Total For NBK49B										0.00	0	830,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.65928				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.68357				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.25879				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.10177				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.23223				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.87561				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.79967				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.89930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.25638				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.70039				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.89464				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.57744				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.96101				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.09106				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.14125				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.24500	103.35304	9.24500	103.32724				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.14003				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.28000	102.90314	9.28000	102.87736				0.00	0	
Total NCLN85 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.14125				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.14307				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.14550				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.23380				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.23380				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.50328				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.61384				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.41010				0.00	600,000,000	1,230,000,000
Total NGL02 SPOT										0.00	600,000,000	1,230,000,000
Total For NGL02										0.00	600,000,000	1,230,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.79661				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.41247				0.00	1,500,000,000	1,550,000,000
Total NGL04 SPOT										0.00	1,500,000,000	1,550,000,000
Total For NGL04										0.00	1,500,000,000	1,550,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	103.15693				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.57788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.65160				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.79389				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.33966				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.55582				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.73387				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.16436				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.33311				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.55941				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.22974				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.81610				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.32254				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT1G On 16/06/2026 Spot Bond					0.00000	100.27848				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.91446				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.39332				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.18057				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.27398				0.00	20,000,000	10,000,00
Total NHM012 SPOT										0.00	20,000,000	10,000,00
Total For NHM012										0.00	20,000,000	10,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	100.75873				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.31007				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.07471				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.71317				0.00	0	125,000,00
Total NHM018 SPOT										0.00	0	125,000,00
Total For NHM018										0.00	0	125,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.92452				0.00	0	25,000,00
Total NHM019 SPOT										0.00	0	25,000,00
Total For NHM019										0.00	0	25,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	100.72148				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.92500	4.92500	4.92500	217.23550				0.00	0	
Total NI202 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 NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.53000	3.53000	3.53000	201.77294				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	150.52388				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.44500	3.44500	3.44500	111.33009			68,900,000,000.00	20,000,000	80,000,000	
Total NI29 SPOT									68,900,000,000.00	20,000,000	80,000,000	
Total For NI29									68,900,000,000.00	20,000,000	80,000,000	
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			4.98000	4.98000	4.98000	108.77692				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.16500	3.16500	3.16500	150.02168				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	200.86602	3.45000	200.83057				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.96500	2.96500	2.96500	150.97996				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.17500	3.17500	3.17500	206.05278				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.32000	204.32771	3.32000	204.29237				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.09500	107.22170	5.09500	107.19813				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.74786				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.38728				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.96873				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.83034				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.99354				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.08005				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.42291				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.57831				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.20673				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.85228				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.05008				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.44121				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	100.58762				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.83373				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	143.37582				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.86851				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.16842				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	135.24496				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.24841				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.17192				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.30824				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.35112				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.21717				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.49379				0.00	0	
Total NN058 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 NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.26144				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.46453				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.80192				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.49420				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.25194				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.58562				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.14572				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.35179				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.23298				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.14572				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	103.70547				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF012 On 24/06/2025 Spot Bond					0.00000	120.20000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	116.57000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	122.19000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	120.76000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	119.53013				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	111.59653				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.57456				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	92.57985				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	106.15758				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	111.59653				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	106.14600				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF031 On 29/12/2021 Spot Bond					0.00000	100.01320				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.89937				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.89937				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	94.86762				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	101.84459				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.81842				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	100.80194				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	94.59125				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	101.75815				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.70322				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	100.68293				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	100.63470				0.00	0	
Total NNF050 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 NNF050									0.00	0	
NNF05 On 18/11/2021 Spot Bond					0.00000	100.54945			0.00	0	
Total NNF051 SPOT									0.00	0	
Total For NNF051									0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	100.53583			0.00	0	
Total NNF052 SPOT									0.00	0	
Total For NNF052									0.00	0	
NNF05 On 23/11/2021 Spot Bond					0.00000	100.48058			0.00	0	
Total NNF053 SPOT									0.00	0	
Total For NNF053									0.00	0	
NNF05 On 30/11/2021 Spot Bond					0.00000	100.38272			0.00	0	
Total NNF054 SPOT									0.00	0	
Total For NNF054									0.00	0	
NNF05 On 08/12/2021 Spot Bond					0.00000	100.26735			0.00	0	
Total NNF055 SPOT									0.00	0	
Total For NNF055									0.00	0	
NNF05 On 13/12/2021 Spot Bond					0.00000	100.20186			0.00	0	
Total NNF056 SPOT									0.00	0	
Total For NNF056									0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.10675			0.00	0	
Total NNF057 SPOT									0.00	0	
Total For NNF057									0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total NNF058 SPOT									0.00	0	
Total For NNF058									0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total NNF059 SPOT									0.00	0	
Total For NNF059									0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.76323			0.00	0	
Total NNF06 SPOT									0.00	0	
Total For NNF06									0.00	0	
NNF06 On 28/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00	5,000,000,000	5,000,000,000	
Total NNF060 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For NNF060								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
NNF06 On 29/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF061 On 29/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NQ1A11 On 22/05/2052 Spot Bond					0.00000	131.56866				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.05097				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.57164				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.57271				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.52060				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.42563				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.23681				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.61294				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.58772				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.47064				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.33740				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.48564				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.70500	110.78592	6.70500	110.76607				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.41500	201.77836	2.41500	201.74837				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.58500	117.64161	9.58500	117.61152				0.00	0	240,000,00
Total NRA028 SPOT										0.00	0	240,000,00
Total For NRA028										0.00	0	240,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	16.31463	100.00000	16.27852				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.28865				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.99275				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.19895				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.22628				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.22924				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.18853				0.00	0	
Total NTC29 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 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	100.29237				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.57144				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.13522				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.33283				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.87500	102.35914	5.87500	102.34311				0.00	0	236,935,70
Total OML06 SPOT										0.00	0	236,935,70
Total For OML06										0.00	0	236,935,70
OML07 On 19/03/2025 Spot Bond			7.48000	110.77643	7.48000	110.75396				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.10000	104.86714	6.10000	104.84974				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.82500	112.28976	7.82500	112.26596				0.00	0	4,887,863,70
Total OML10 SPOT										0.00	0	4,887,863,70
Total For OML10										0.00	0	4,887,863,70
OML11 On 11/06/2024 Spot Bond					0.00000	100.16040				0.00	0	125,000,00
Total OML11 SPOT										0.00	0	125,000,00
Total For OML11										0.00	0	125,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.14829				0.00	0	4,025,000,00
Total OML12 SPOT										0.00	0	4,025,000,00
Total For OML12										0.00	0	4,025,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.08515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.58390				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.57180				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.25386				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.02135				0.00	0	700,000,00
Total PEP04 SPOT										0.00	0	700,000,00
Total For PEP04										0.00	0	700,000,00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.46301				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.87766				0.00	100,000,000	50,000,00
Total PMM53 SPOT										0.00	100,000,000	50,000,00
Total For PMM53										0.00	100,000,000	50,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.47313				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.61224				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.68825				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.69910				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.70995				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R186 On 21/12/2026 Spot Bond			7.62000	115.09627	7.50000	115.62242			988,025,586,000,000.00	1,704,465,300,000	2,917,110,729,30
Total R186 SPOT									18,025,586,000,000.00	704,465,300,000	917,110,729,30
Total For R186									18,025,586,000,000.00	704,465,300,000	917,110,729,30
R197 On 07/12/2023 Spot Bond			1.13500	325.19994	1.13500	325.16292			80,358,000,000,000.00	70,800,000,000	44,559,334,60
Total R197 SPOT									10,358,000,000,000.00	70,800,000,000	44,559,334,60
Total For R197									10,358,000,000,000.00	70,800,000,000	44,559,334,60
R202 On 07/12/2033 Spot Bond			3.92500	239.16452	3.92500	239.11927			224,196,392,500,000.00	57,120,100,000	196,768,228,70
Total R202 SPOT									14,196,392,500,000.00	57,120,100,000	196,768,228,70
Total For R202									14,196,392,500,000.00	57,120,100,000	196,768,228,70
R2023 On 28/02/2023 Spot Bond			5.16500	104.12464	5.03500	104.29036			504,607,450,000,000.00	678,530,000,000	1,078,543,264,90
Total R2023 SPOT									14,607,450,000,000.00	678,530,000,000	1,078,543,264,90
Total For R2023									14,607,450,000,000.00	678,530,000,000	1,078,543,264,90
R2030 On 31/01/2030 Spot Bond			9.24500	94.18014	9.09500	94.98085			713,417,489,362,000.00	2,564,999,187,600	2,036,345,806,80
Total R2030 SPOT									13,417,489,362,000.00	564,999,187,600	1,036,345,806,80
Total For R2030									13,417,489,362,000.00	564,999,187,600	1,036,345,806,80
R2032 On 31/03/2032 Spot Bond			9.92000	89.25655	9.76500	90.16326			750,723,120,992,000.00	1,083,742,250,100	1,985,451,752,80
Total R2032 SPOT									10,723,120,992,000.00	1,083,742,250,100	1,985,451,752,80
Total For R2032									10,723,120,992,000.00	1,083,742,250,100	1,985,451,752,80
R2035 On 28/02/2035 Spot Bond			10.42000	89.68744	10.25000	90.78899			418,262,042,330,000.00	2,631,311,136,500	1,468,953,548,50
Total R2035 SPOT									18,262,042,330,000.00	631,311,136,500	468,953,548,50
Total For R2035									18,262,042,330,000.00	631,311,136,500	468,953,548,50
R2037 On 31/01/2037 Spot Bond			10.64500	85.34195	10.48000	86.41291			204,432,888,000,000.00	1,146,494,400,000	1,679,313,518,90
Total R2037 SPOT									14,432,888,000,000.00	146,494,400,000	579,313,518,90
Total For R2037									14,432,888,000,000.00	146,494,400,000	579,313,518,90
R2040 On 31/01/2040 Spot Bond			10.79500	87.25694	10.61000	88.54693			703,923,186,500,000.00	343,114,700,000	895,019,652,90
Total R2040 SPOT									13,923,186,500,000.00	343,114,700,000	395,019,652,90
Total For R2040									13,923,186,500,000.00	343,114,700,000	395,019,652,90
R2044 On 31/01/2044 Spot Bond			10.80500	84.21931	10.64500	85.35531			007,995,009,500,000.00	741,137,900,000	1,834,261,954,70
Total R2044 SPOT									17,995,009,500,000.00	741,137,900,000	334,261,954,70
Total For R2044									17,995,009,500,000.00	741,137,900,000	334,261,954,70
R2048 On 28/02/2048 Spot Bond			10.74000	83.34901	10.57500	84.56217			182,860,918,400,000.00	1,300,080,160,000	1,000,429,907,10
Total R2048 SPOT									12,860,918,400,000.00	300,080,160,000	1,000,429,907,10
Total For R2048									12,860,918,400,000.00	300,080,160,000	1,000,429,907,10
R209 On 31/03/2036 Spot Bond			10.41000	69.21303	10.24000	70.17395			657,499,770,380,000.00	447,406,318,000	823,890,598,50
Total R209 SPOT									17,499,770,380,000.00	447,406,318,000	323,890,598,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209									57,499,770,380,000.00	447,406,318,000	323,890,598,50
R210 On 31/03/2028 Spot Bond			2.81000	210.59434	2.82000	210.43584			62,018,943,785,000.00	22,070,798,500	88,850,428,70
Total R210 SPOT									2,018,943,785,000.00	22,070,798,500	88,850,428,70
Total For R210									2,018,943,785,000.00	22,070,798,500	88,850,428,70
R212 On 31/01/2022 Spot Bond			0.28000	174.19922	0.30200	174.17040			232,261,400,000,000.00	829,505,000,000	642,600,000,00
Total R212 SPOT									2,261,400,000,000.00	829,505,000,000	642,600,000,00
Total For R212									2,261,400,000,000.00	829,505,000,000	642,600,000,00
R213 On 28/02/2031 Spot Bond			9.60000	84.68535	9.45000	85.48803			784,984,670,080,000.00	602,602,569,800	850,668,327,20
Total R213 SPOT									4,984,670,080,000.00	602,602,569,800	350,668,327,20
Total For R213									4,984,670,080,000.00	602,602,569,800	350,668,327,20
R214 On 28/02/2041 Spot Bond			10.79000	65.93490	10.61500	66.94516			402,825,171,400,000.00	1,056,795,660,000	723,589,369,90
Total R214 SPOT									2,825,171,400,000.00	056,795,660,000	723,589,369,90
Total For R214									2,825,171,400,000.00	056,795,660,000	723,589,369,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	99.98773			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.41664			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.02774			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.65445			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.76733			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.52958			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.68188			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.04067			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.70440				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.25055				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.10037				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.10505				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.87246				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.14373				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	99.45628				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.02438				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.93555				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.18946				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	100.97080				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.62393				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.56897				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.55072				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.35104				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.01836				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.43685				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.20152				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.48000				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.12819				0.00	0	100,000,00
Total RES49 SPOT										0.00	0	100,000,00
Total For RES49										0.00	0	100,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	101.10467				0.00	100,000,000	50,000,00
Total RES50 SPOT										0.00	100,000,000	50,000,00
Total For RES50										0.00	100,000,000	50,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.76387				0.00	0	
Total RES52 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.13903				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										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			6.71500	108.50637	6.71500	108.48678				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.50000	97.07000	11.50000	97.04034				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.75000	102.26410	10.75000	102.23484				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.06413				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.78500	102.02203	9.78500	101.99541				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.19500	107.99030	5.19500	107.97525				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	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.83613				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.87874				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.27000	114.50749	7.27000	114.48527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.47489				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.17000	109.78663	6.17000	109.76851				0.00	0	95,291,60
Total SBS27 SPOT										0.00	0	95,291,60
Total For SBS27										0.00	0	95,291,60
SBS3 On 25/05/2026 Spot Bond			7.32500	106.23419	7.32500	106.21342				0.00	0	3,002,823,60
Total SBS3 SPOT										0.00	0	3,002,823,60
Total For SBS3										0.00	0	3,002,823,60
SBS31 On 12/06/2027 Spot Bond			7.63000	112.73051	7.63000	112.70746				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.47500	109.95454	6.47500	109.93519				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.60500	108.85794	6.60500	108.83872				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.61000	108.08420	8.61000	108.05945				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.11000	103.75092	4.11000	103.73929				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.30000	108.82314	5.30000	108.80767				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.03000	116.77317	7.03000	116.75124				0.00	0	2,139,194,70
Total SBS42 SPOT										0.00	0	2,139,194,70
Total For SBS42										0.00	0	2,139,194,70
SBS43 On 12/11/2027 Spot Bond			7.82000	118.49452	7.82000	118.46983				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			5.45000	108.11770	5.45000	108.10190				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.92566				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.17465				0.00	0	100,000,00
Total SBS49 SPOT										0.00	0	100,000,00
Total For SBS49										0.00	0	100,000,00
SBS50 On 31/01/2022 Spot Bond			4.40500	103.19564	4.40500	103.18337				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.09000	6.09000	6.09000	109.49303				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.48395				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.78395				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.81651				0.00	0	700,000,00
Total SBS55 SPOT										0.00	0	700,000,00
Total For SBS55										0.00	0	700,000,00
SBS56 On 12/06/2022 Spot Bond			4.92000	105.41472	4.92000	105.40073				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.89853				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.06693				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.49836				0.00	0	
Total SBS60 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 SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.57785			0.00	0	
Total SBS62 SPOT									0.00	0	
Total For SBS62									0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.39461			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.99345			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.39651			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.27853			0.00	0	
Total SBS66 SPOT									0.00	0	
Total For SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.93351			0.00	0	300,000,00
Total SBS67 SPOT									0.00	0	300,000,00
Total For SBS67									0.00	0	300,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.93972			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.40916			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.53500	322.54552	1.53500	322.50526		61,400,000,000.00		40,000,000	20,000,00
Total SBSI11 SPOT								61,400,000,000.00		40,000,000	20,000,00
Total For SBSI11								61,400,000,000.00		40,000,000	20,000,00
SBSI14 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	218.27080		0.00		0	
Total SBSI14 SPOT								0.00		0	
Total For SBSI14								0.00		0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.53985			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.55826			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.77188				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.14364				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.37134				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.04610				0.00	0	100,000,0€
Total SBT104 SPOT										0.00	0	100,000,0€
Total For SBT104										0.00	0	100,000,0€
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.32775				0.00	0	50,000,0€
Total SBT201 SPOT										0.00	0	50,000,0€
Total For SBT201										0.00	0	50,000,0€
SBT202 On 03/12/2023 Spot Bond					0.00000	102.06398				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.40500	111.34306	6.40500	111.32389				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.72728				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.04214				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.47018				0.00	0	200,000,0€
Total SBT207 SPOT										0.00	0	200,000,0€
Total For SBT207										0.00	0	200,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	101.41313				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.17927				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.99792				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	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.64332				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.66607				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.44000	106.09861	8.44000	100.88817				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.66752				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.76544				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.69146				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.68546				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.73333				0.00	0	
Total SLRB4 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 SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.67356				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.73333				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.72135				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.80507				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.21313				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.75725				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.75125				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.83500	112.56064	6.83500	112.53998				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.57258				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.47293				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.71051				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.92025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.53041				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.50626				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.51833				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.06627				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.35171				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.17723				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.38151				0.00	0	100,000,0€
Total SPG007 SPOT										0.00	0	100,000,0€
Total For SPG007										0.00	0	100,000,0€
SPG00 On 15/10/2022 Spot Bond					0.00000	101.51585				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.32827				0.00	0	500,000,0€
Total SPG009 SPOT										0.00	0	500,000,0€
Total For SPG009										0.00	0	500,000,0€
SPG01 On 01/12/2023 Spot Bond					0.00000	100.54427				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.37661				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA07 On 15/05/2023 Spot Bond					0.00000	102.14399				0.00	0	270,000,00
Total SSA07 SPOT										0.00	0	270,000,00
Total For SSA07										0.00	0	270,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	99.98608				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.72000	3.72000	3.72000	147.39967				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.47500	115.76057	7.47500	115.73736				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.94000	88.39231	8.94000	88.37095				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.78850				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.18275				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.43500	110.86020	6.43500	110.84102				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.93000	109.49562	4.93000	109.47204				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.48218				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.96828				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.36520				0.00	0	
Total SSN047 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 SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.16500	2.16500	2.16500	318.37568				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.98893				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.86249				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	99.92841				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	150.30842				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	106.72309				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	107.24036				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.00000	4.00000	4.00000	196.26097				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.46962				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.46065				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.43857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070: On 15/06/2023 Spot Bond					0.00000	100.21958				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073: On 15/06/2023 Spot Bond					0.00000	100.21427				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074: On 15/06/2028 Spot Bond					0.00000	100.52095				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075: On 15/06/2023 Spot Bond					0.00000	100.46991				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076: On 19/06/2023 Spot Bond					0.00000	100.13939				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077: On 13/07/2023 Spot Bond					0.00000	101.21053				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078: On 27/08/2024 Spot Bond					0.00000	100.52774				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081: On 12/09/2025 Spot Bond					0.00000	100.26779				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082: On 05/11/2023 Spot Bond					0.00000	100.85532				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083: On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	219.83497				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084: On 21/12/2026 Spot Bond					0.00000	98.99952				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	

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 31/01/2030 Spot Bond					0.00000	102.07907				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.37733				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.50097				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.35103				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.76000	91.42205	9.76000	91.39838				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.38289				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.14917				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.04500	94.78685	4.04500	195.74225				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.98000	90.05239	4.98000	216.10351				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.76224				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.70912				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	99.98002				0.00	0	
Total SSN111 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 SSN111										0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.20579				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.36081				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	100.53366				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.51638				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.45065				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.38510				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.36804				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.36879				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.18282				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12: On 21/12/2021 Spot Bond					0.00000	100.10354				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13: On 21/12/2021 Spot Bond					0.00000	100.10568				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.10311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.07000	103.12621	8.07000	103.10391				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.53614				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.15500	103.95961	4.15500	103.94785				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.46195				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.50925				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.53222				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.77287	7.21000	100.75347				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.00495				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.48093				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.41487				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.79019				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.46682				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.90126				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.23720				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.22944				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.58038				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.60920				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.07842				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.08020				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.48487				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.88577				0.00	0	300,000,0€
Total TFS165 SPOT										0.00	0	300,000,0€
Total For TFS165										0.00	0	300,000,0€
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.13827				0.00	0	
Total TFS166 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 TFS166									0.00	0	
TFS167 On 27/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	28,600,000,00
Total TFS167 SPOT									0.00	0	28,600,000,00
Total For TFS167									0.00	0	28,600,000,00
TFS16E On 27/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	78,000,000,00	
Total TFS168 SPOT								50,000,000,000,000.00	2,500,000,000	78,000,000,00	
Total For TFS168								50,000,000,000,000.00	2,500,000,000	78,000,000,00	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	
Total TH10A7 SPOT									0.00	0	
Total For TH10A7									0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.69867			0.00	0	
Total TH14A3 SPOT									0.00	0	
Total For TH14A3									0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.15500	104.43083	4.15500	104.41901			0.00	0	
Total TH14A4 SPOT									0.00	0	
Total For TH14A4									0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.66561			0.00	898,200,000	898,200,00
Total TH14A7 SPOT									0.00	898,200,000	898,200,00
Total For TH14A7									0.00	898,200,000	898,200,00
TH14A8 On 21/11/2021 Spot Bond			4.14000	104.06124	4.14000	104.04950			0.00	0	
Total TH14A8 SPOT									0.00	0	
Total For TH14A8									0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.63793			0.00	0	
Total TH14B1 SPOT									0.00	0	
Total For TH14B1									0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.63715			0.00	0	
Total TH14B2 SPOT									0.00	0	
Total For TH14B2									0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.59573			0.00	0	
Total TH14B3 SPOT									0.00	0	
Total For TH14B3									0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.76148			0.00	0	
Total TH14C1 SPOT									0.00	0	
Total For TH14C1									0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.75612			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.65600				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.98858				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.15635				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.08490				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.54484				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	103.47150				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.47268				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.52841				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.50627				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.57469				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.78715				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.83349				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.62194				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.93795				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.59781				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.72477				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.13406				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.81164				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.64400				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.42706				0.00	100,000,000	50,000,00
Total TH16A2 SPOT										0.00	100,000,000	50,000,00
Total For TH16A2										0.00	100,000,000	50,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	100.90787	8.49000	100.88508				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.70183				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.53746				0.00	0	
Total TH16A5 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 TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.51229				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.53444				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.61915	5.76000	100.60362				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.55657				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.59277				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.59478				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.58775				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.63599				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.62293				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.80359				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.88875				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.83867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.57742				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.61356				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.79798				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.44564				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.20007				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.13500	103.20640	6.13500	103.18917				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.23500	106.74063	7.23500	106.71967				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.26445				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.24286				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.95000	108.08111	7.95000	108.05810				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.59642				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL30 On 10/06/2024 Spot Bond					0.00000	100.17338				0.00	100,000,000	50,000,00
Total TL30 SPOT										0.00	100,000,000	50,000,00
Total For TL30										0.00	100,000,000	50,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.48249				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.74316				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.72500	112.16000	6.72500	112.13984				0.00	0	1,115,486,10
Total TN23 SPOT										0.00	0	1,115,486,10
Total For TN23										0.00	0	1,115,486,10
TN23/R On 06/11/2023 Spot Bond			100.00000	31.17172	100.00000	31.10311				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.34000	104.85095	8.34000	104.82767				0.00	0	1,674,283,50
Total TN25 SPOT										0.00	0	1,674,283,50
Total For TN25										0.00	0	1,674,283,50
TN25/R On 19/08/2025 Spot Bond			100.00000	14.29480	100.00000	14.26333				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.30000	101.50721	9.30000	101.48213				0.00	0	21,068,285,50
Total TN27 SPOT										0.00	0	21,068,285,50
Total For TN27										0.00	0	21,068,285,50
TN27/R On 14/11/2027 Spot Bond			100.00000	12.72556	100.00000	12.69754				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.69500	98.63756	10.69500	98.60948				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.60093	8.00000	115.57615				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.85500	91.46467	11.85500	91.43590				0.00	0	7,850,000,00
Total TN40 SPOT										0.00	0	7,850,000,00

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 TN40										0.00	0	7,850,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	99.74284	10.75000	99.71432				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	100.12853				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.12987				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.14383	7.61000	102.08245				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.11076				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.84950				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.14500	106.48127	6.14500	106.46376				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.65162				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.84105				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.08846				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.11667				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.17618				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.43500	110.71237	6.43500	110.69321				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.11667				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.17618				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.99778	8.62000	103.97381				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.90432				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.13973				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.14708				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.18698				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.30831				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.21928				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	97.78907				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP258 On 16/03/2022 Spot Bond					0.00000	97.68301				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	97.02718				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	95.08015				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.60409				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.23247				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.06195				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC378 On 08/10/2021 Spot Bond					0.00000	101.50153				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC379 On 14/10/2021 Spot Bond					0.00000	101.38710				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC380 On 20/10/2021 Spot Bond					0.00000	101.24168				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC381 On 28/10/2021 Spot Bond					0.00000	101.85651				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC382 On 05/11/2021 Spot Bond					0.00000	100.60850				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC383 On 22/11/2021 Spot Bond					0.00000	100.49364				0.00	0	
Total TWC383 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 TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.38145				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.14585				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.91500	105.55802	9.91500	105.52981				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.64361				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.72140				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.75728				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.91261				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.85031				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.05338				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.52310				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.62683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.65072				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.46522				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.51008				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	99.94176				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.19696				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.80e+017	628,680,064,700	509,295,681,800
Total for SPOT :										1.80e+017	628,680,064,700	509,295,681,800
Total Futures										1.80e+017	628,680,065,529	509,296,682,840
Total Options										0.00	0	143,800
Grand Total:										1.80e+017	628,680,065,529	509,296,826,700