



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2021

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			11.38366	76.19059	11.47699	75.70184			0.00	0	
ES33 On 03/02/2022 Bond Future			11.63028	77.06796	11.72833	76.57019			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.87645	74.21924	11.97989	73.70978			0.00	0	8
ES33 On 04/08/2022 Bond Future			12.13131	75.10535	12.24242	74.57472			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/11/2021 Bond Future			11.83907	74.81861	11.94728	74.17334			0.00	0	
ES42 On 03/02/2022 Bond Future			12.06253	75.68022	12.17602	75.02417			0.00	0	3,58
ES42 On 05/05/2022 Bond Future			12.29349	72.33366	12.41310	71.66412			0.00	0	1,15
ES42 On 04/08/2022 Bond Future			12.52601	73.19604	12.65366	72.50356			0.00	0	
Total ES42 Future									0.00	0	4,73
Total For ES42									0.00	0	4,73
I2025 On 04/11/2021 Bond Future			154.70700	154.70700	154.95401	154.95401			124,384,428.00	804	1,80
I2025 On 03/02/2022 Bond Future			154.90548	154.90548	155.14806	155.14806			124,544,005.92	804	4,20
I2025 On 05/05/2022 Bond Future			156.77201	156.77201	157.00579	157.00579			0.00	0	11

an
ast

0

33

37

0

10

10

0

37

32

0

'9

'9

38

15

34

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	04/08/2022	Bond Future			157.12816	157.12816	157.33318	157.33318			0.00	0	
Total I2025 Future												248,928,433.92	1,608	6,20
Total For I2025												248,928,433.92	1,608	6,20
I2029	On	04/11/2021	Bond Future			113.99663	113.99663	114.11763	114.11763			0.00	0	2,2
I2029	On	03/02/2022	Bond Future			115.30935	115.30935	115.42659	115.42659			0.00	0	2,5
I2029	On	05/05/2022	Bond Future			115.50014	115.50014	115.60978	115.60978			0.00	0	18
I2029	On	04/08/2022	Bond Future			116.95279	116.95279	117.04104	117.04104			0.00	0	
Total I2029 Future												0.00	0	4,95
Total For I2029												0.00	0	4,95
I2033	On	04/11/2021	Bond Future			108.23257	108.23257	108.30439	108.30439			432,930.28	4	2,1
I2033	On	03/02/2022	Bond Future			109.47890	109.47890	109.54669	109.54669			437,915.60	4	7,1
I2033	On	05/05/2022	Bond Future			109.51904	109.51904	109.57922	109.57922			0.00	0	2,1
I2033	On	04/08/2022	Bond Future			110.89651	110.89651	110.93584	110.93584			0.00	0	
Total I2033 Future												870,845.88	8	11,37
Total For I2033												870,845.88	8	11,37
I2038	On	04/11/2021	Bond Future			121.56436	121.56436	121.68130	121.68130			0.00	0	3,1
I2038	On	03/02/2022	Bond Future			121.18326	121.18326	121.29590	121.29590			0.00	0	4,1
I2038	On	05/05/2022	Bond Future			122.64356	122.64356	122.74833	122.74833			0.00	0	6
I2038	On	04/08/2022	Bond Future			122.36864	122.36864	122.44966	122.44966			0.00	0	
Total I2038 Future												0.00	0	8,0
Total For I2038												0.00	0	8,0
I2046	On	04/11/2021	Bond Future			109.40505	109.40505	109.00060	109.00060			0.00	0	9,5
I2046	On	03/02/2022	Bond Future			110.66490	110.66490	110.25076	110.25076			0.00	0	13,0
I2046	On	05/05/2022	Bond Future			110.11503	110.11503	109.68731	109.68731			0.00	0	1
I2046	On	04/08/2022	Bond Future			111.50007	111.50007	111.04539	111.04539			0.00	0	
Total I2046 Future												0.00	0	22,77
Total For I2046												0.00	0	22,77
I2050	On	04/11/2021	Bond Future			111.97576	111.97576	112.14553	112.14553			0.00	0	3,1
I2050	On	03/02/2022	Bond Future			111.28451	111.28451	111.45111	111.45111			0.00	0	7,2
I2050	On	05/05/2022	Bond Future			112.62548	112.62548	112.78581	112.78581			0.00	0	3
I2050	On	04/08/2022	Bond Future			112.02432	112.02432	112.16366	112.16366			0.00	0	
Total I2050 Future												0.00	0	10,8
Total For I2050												0.00	0	10,8
R186	On	04/11/2021	Bond Future			7.95535	114.55108	8.03867	114.18480		5.19	264,383,892.64	2,308	41,9
R186	On	03/02/2022	Bond Future			8.17834	110.56027	8.26850	110.18478		5.51	196,355,039.52	1,776	39,6
R186	On	05/05/2022	Bond Future			8.41333	111.86619	8.51198	111.47794		5.24	0.00	0	4,4
R186	On	04/08/2022	Bond Future			8.66529	107.91249	8.77716	107.49725		5.22	0.00	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
Total R186 Future												460,738,932.16	4,084	86,03	
R186	On	04/11/2021	Bond Future		Call		14,184.80000	14.18480	14,551,080		5.35		0.00	0	
R186	On	04/11/2021	Bond Future		Put		0.00000	0.00000	0,000		5.35		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call		119.08000	0.11908	186,320		5.12		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put		1,305.66000	1.30566	1,006,620		5.12		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Call		634.59000	0.63459	850,000		5.24		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put		5.94000	0.00594	2,090		5.76		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Put		409.70000	0.40970	258,830		5.24		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call		660.16000	0.66016	880,420		5.24		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put		391.53000	0.39153	245,510		5.24		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call		686.30000	0.68630	911,350		5.25		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put		373.94000	0.37394	232,710		5.25		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call		3,156.42000	3.15642	3,518,850		5.76		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call		154.69000	0.15469	194,720		5.29		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put		4,274.38000	4.27438	3,938,920		5.29		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call		145.89000	0.14589	184,060		5.29		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put		4,352.69000	4.35269	4,015,370		5.29		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call		150.24000	0.15024	189,330		5.29		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put		4,313.48000	4.31348	3,977,080		5.29		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put		4,443.18000	4.44318	4,115,110		4.69		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put		3,197.06000	3.19706	2,918,720		4.94		0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call		65.68000	0.06568	82,250		4.88		0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put		7,357.31000	7.35731	6,985,630		4.88		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call		202.11000	0.20211	246,170		4.74		0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put		5,179.07000	5.17907	4,834,880		4.74		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call		293.46000	0.29346	353,640		4.69		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.31	Put		2,129.71000	2.12971	1,912,460		5.16		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call		1,350.86000	1.35086	1,523,300		5.17		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put		2,108.04000	2.10804	1,892,230		5.17		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call		1,997.21000	1.99721	2,214,670		5.30		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put		1,495.97000	1.49597	1,325,180		5.30		0.00	0	4,03
R186	On	05/05/2022	Bond Future	7.88	Call		679.16000	0.67916	789,070		4.94		0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Call		1,315.10000	1.31510	1,484,670		5.16		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put		2,151.54000	2.15154	1,932,860		5.16		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call		1,332.91000	1.33291	1,503,910		5.16		0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call		124.22000	0.12422	152,790		4.62		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put		7,127.77000	7.12777	6,741,100		4.62		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call		702.05000	0.70205	813,490		4.77		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		3,782.49000	3.78249	3,478,690		4.77		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R186	On	04/08/2022	Bond Future	8.13	Call			916.95000	0.91695	1,049,910	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,347.43000	3.34743	3,065,150	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			930.67000	0.93067	1,064,910	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,323.07000	3.32307	3,042,070	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			944.51000	0.94451	1,080,030	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,298.84000	3.29884	3,019,120	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,476.59000	4.47659	4,791,290	5.85	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			843.26000	0.84326	742,720	5.85	0.00	0	3,60
Total R186 Option												0.00	0	53,28
Total For R186												460,738,932.16	4,084	139,25
R197	On	04/11/2021	Bond Future			327.57547	327.57547	328.01576	328.01576			31,447,245.12	96	1,18
R197	On	03/02/2022	Bond Future			323.11163	323.11163	323.54219	323.54219			31,018,716.48	96	1,04
R197	On	05/05/2022	Bond Future			327.00512	327.00512	327.41637	327.41637			0.00	0	23
R197	On	04/08/2022	Bond Future			322.73972	322.73972	323.08913	323.08913			0.00	0	
Total R197 Future												62,465,961.60	192	2,47
Total For R197												62,465,961.60	192	2,47
R202	On	04/11/2021	Bond Future			241.19445	241.19445	242.16355	242.16355			0.00	0	4,47
R202	On	03/02/2022	Bond Future			239.59745	239.59745	240.56667	240.56667			0.00	0	7,88
R202	On	05/05/2022	Bond Future			242.48444	242.48444	243.44714	243.44714			0.00	0	47
R202	On	04/08/2022	Bond Future			241.08393	241.08393	242.00938	242.00938			0.00	0	
Total R202 Future												0.00	0	12,71
Total For R202												0.00	0	12,71
R2023	On	04/11/2021	Bond Future			5.44227	104.35938	5.47524	104.31744		1.14	15,653,907.00	150	6,82
R2023	On	03/02/2022	Bond Future			5.67778	105.53525	5.72369	105.48812		1.11	15,830,287.50	150	11,36
R2023	On	05/05/2022	Bond Future			5.96114	102.87121	6.03159	102.81573		0.91	0.00	0	71
R2023	On	04/08/2022	Bond Future			6.42373	104.10529	6.56480	104.02794		0.64	0.00	0	
Total R2023 Future												31,484,194.50	300	18,97
R2023	On	04/11/2021	Bond Future	4.90	Call			0.02000	0.00002	0,030	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			735.15000	0.73515	693,220	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			0.02000	0.00002	0,030	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			722.31000	0.72231	680,380	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			0.03000	0.00003	0,040	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			709.48000	0.70948	667,550	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			24.63000	0.02463	29,300	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			688.50000	0.68850	646,040	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			21.21000	0.02121	25,400	0.89	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			705.81000	0.70581	662,870	0.89	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			22.83000	0.02283	27,250	0.89	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 Interest
R2023	On	03/02/2022	Bond Future	5.07	Put		697.07000	0.69707	654,360	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		196.53000	0.19653	175,320	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		412.82000	0.41282	447,300	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		194.09000	0.19409	173,090	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		402.04000	0.40204	436,100	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		199.00000	0.19900	177,580	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		407.42000	0.40742	441,690	0.96	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		112.10000	0.11210	137,420	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		400.41000	0.40041	348,380	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		114.12000	0.11412	139,730	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		396.92000	0.39692	345,180	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		110.10000	0.11010	135,140	0.61	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		403.91000	0.40391	351,600	0.61	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											31,484,194.50	300	18,97
R2030	On	04/11/2021	Bond Future			9.40736	94.23598	9.51552	93.65965	8.65	1,120,183,094.26	11,887	90,6
R2030	On	03/02/2022	Bond Future			9.61942	91.29383	9.73353	90.70679	8.92	1,025,503,592.39	11,233	74,3
R2030	On	05/05/2022	Bond Future			9.83890	92.37255	9.95990	91.77168	8.42	0.00	0	14,7
R2030	On	04/08/2022	Bond Future			10.07282	89.45976	10.20380	88.83301	8.43	0.00	0	
Total R2030 Future											2,145,686,686.65	23,120	179,65
R2030	On	04/11/2021	Bond Future	8.27	Call		0.01000	0.00001	0,020	7.92	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put		6,927.51000	6.92751	6,351,190	7.92	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call		3.07000	0.00307	7,090	8.02	0.00	0	3,2
R2030	On	04/11/2021	Bond Future	8.75	Put		4,184.03000	4.18403	3,611,720	8.02	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		3.80000	0.00380	8,660	8.02	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Put		0.00000	0.00000	0,000	10.98	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Put		1.64000	0.00164	0,430	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		5,580.28000	5.58028	6,155,490	10.17	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1.52000	0.00152	0,400	10.17	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call		8,684.68000	8.68468	9,261,000	10.81	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		0.01000	0.00001	0,000	10.81	0.00	0	;
R2030	On	04/11/2021	Bond Future	11.44	Call		9,518.88000	9.51888	10,095,210	10.98	0.00	0	
R2030	On	04/11/2021	Bond Future	9.40	Put		1,042.73000	1.04273	693,000	8.55	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		2,138.53000	2.13853	2,646,650	9.18	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put		126.98000	0.12698	58,770	9.18	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		5,482.58000	5.48258	6,057,610	10.15	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1.77000	0.00177	0,470	10.15	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		5,531.44000	5.53144	6,106,560	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Put		1,617.50000	1.61750	1,171,680	8.40	0.00	0	5,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	04/11/2021	Bond Future	9.30	Call			257.84000	0.25784	418,080	8.45	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,410.85000	1.41085	994,760	8.45	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			335.07000	0.33507	527,570	8.50	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,218.93000	1.21893	835,100	8.50	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.40	Call			427.01000	0.42701	653,610	8.55	0.00	0	50
R2030	On	04/11/2021	Bond Future	8.77	Put			4,072.46000	4.07246	3,500,990	8.02	0.00	0	
R2030	On	04/11/2021	Bond Future	8.80	Call			5.18000	0.00518	11,590	8.03	0.00	0	50
R2030	On	04/11/2021	Bond Future	8.80	Put			3,905.70000	3.90570	3,335,780	8.03	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			142.77000	0.14277	246,490	8.34	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,837.10000	1.83710	1,364,490	8.34	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call			194.33000	0.19433	324,840	8.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call			899.54000	0.89954	1,100,570	8.62	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,892.06000	2.89206	2,506,050	8.62	0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call			5,811.38000	5.81138	6,328,190	10.19	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			316.26000	0.31626	246,030	10.19	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call			74.31000	0.07431	102,990	8.22	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			7,305.38000	7.30538	6,747,020	8.22	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			269.30000	0.26930	353,240	8.19	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,944.36000	4.94436	4,441,260	8.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			1,091.84000	1.09184	1,320,240	8.71	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,559.47000	2.55947	2,200,830	8.71	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,419.97000	1.41997	1,689,930	8.82	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			2,107.40000	2.10740	1,790,320	8.82	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			1,879.26000	1.87926	2,198,470	8.94	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,641.59000	1.64159	1,373,760	8.94	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Call			1,051.44000	1.05144	1,274,330	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,623.74000	2.62374	2,259,590	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			1,071.52000	1.07152	1,297,170	8.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,591.47000	2.59147	2,230,080	8.70	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			7,969.88000	7.96988	7,422,800	7.83	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,292.91000	2.29291	2,004,750	8.39	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Call			37.66000	0.03766	50,320	7.92	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			11,983.95000	11.98395	11,395,740	7.92	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			100.80000	0.10080	130,720	7.89	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			9,705.76000	9.70576	9,134,810	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			200.14000	0.20014	253,930	7.83	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			6,302.88000	6.30288	5,793,280	7.77	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,963.72000	2.96372	3,328,540	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,737.87000	1.73787	1,501,820	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			5,856.00000	5.85600	6,343,470	9.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030	On	05/05/2022	Bond Future	11.04	Put		712.87000	0.71287	599,470	9.45	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		2,243.94000	2.24394	2,556,650	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		4,071.79000	4.07179	3,656,670	7.99	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call		2,904.76000	2.90476	3,265,730	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,776.14000	1.77614	1,536,240	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		2,934.17000	2.93417	3,297,070	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,756.92000	1.75692	1,518,950	8.56	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Call		379.30000	0.37930	470,570	7.77	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.89	Call		436.66000	0.43666	538,900	7.75	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		5,932.31000	5.93231	5,433,680	7.75	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		990.10000	0.99010	1,175,850	7.99	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		190.92000	0.19092	238,840	7.76	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		9,881.53000	9.88153	9,302,700	7.76	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call		635.61000	0.63561	762,420	7.77	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		6,355.78000	6.35578	5,855,840	7.77	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,264.23000	1.26423	1,471,930	7.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		4,499.50000	4.49950	4,080,450	7.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,280.98000	1.28098	1,490,520	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		4,466.41000	4.46641	4,049,200	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,297.88000	1.29788	1,509,240	7.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		4,433.50000	4.43350	4,018,110	7.99	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		4,861.31000	4.86131	5,307,600	9.02	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		1,395.85000	1.39585	1,215,390	9.02	0.00	0	80
Total R2030 Option											0.00	0	34,37
Total For R2030											2,145,686,686.65	23,120	214,07
R2032	On	04/11/2021	Bond Future			9.99665	89.75835	10.11478	89.06639	9.78	24,593,787.90	274	91,40
R2032	On	03/02/2022	Bond Future			10.20568	90.76975	10.32962	90.06588	9.72	24,870,911.50	274	102,00
R2032	On	05/05/2022	Bond Future			10.41797	87.69531	10.54855	86.97649	9.57	0.00	0	20,30
R2032	On	04/08/2022	Bond Future			10.63676	88.72800	10.77645	87.98272	9.31	0.00	0	
Total R2032 Future											49,464,699.40	548	213,80
R2032	On	04/11/2021	Bond Future	9.33	Call		1.62000	0.00162	4,570	8.77	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.33	Put		4,738.31000	4.73831	4,049,300	8.77	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		159.66000	0.15966	300,170	9.07	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put		1,840.26000	1.84026	1,288,810	9.07	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,568.32000	8.56832	9,260,260	11.91	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	12.37	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put		0.02000	0.00002	0,000	11.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call		8,619.01000	8.61901	9,310,950	11.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		0.02000	0.00002	0,000	11.91	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 Interest
R2032	On	04/11/2021	Bond Future	11.71	Call			8,669.66000	8.66966	9,361,600	11.92	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			0.02000	0.00002	0,000	11.92	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call			13,980.79000	13.98079	14,672,750	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			43.59000	0.04359	65,450	8.58	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			8,581.60000	8.58160	7,899,590	8.58	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			91.22000	0.09122	132,800	8.48	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			7,172.63000	7.17263	6,510,340	8.48	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			323.01000	0.32301	440,310	8.45	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	9.57	Put			4,759.15000	4.75915	4,172,580	8.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			4,127.93000	4.12793	4,673,700	10.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			716.47000	0.71647	558,370	10.28	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			4,907.96000	4.90796	5,487,650	10.57	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			540.49000	0.54049	416,310	10.57	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.65	Call			2,934.32000	2.93432	3,406,140	9.88	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,149.64000	1.14964	917,590	9.88	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	10.66	Call			2,971.11000	2.97111	3,445,770	9.89	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,131.52000	1.13152	902,310	9.89	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.90	Call			3,918.59000	3.91859	4,453,560	10.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			775.33000	0.77533	606,430	10.20	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			2,207.82000	2.20782	2,615,850	9.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,587.33000	1.58733	1,291,490	9.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,240.19000	2.24019	2,651,420	9.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,563.78000	1.56378	1,271,140	9.67	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.53	Call			2,507.39000	2.50739	2,943,750	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,385.36000	1.38536	1,117,850	9.75	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.35	Call			1,927.13000	1.92713	2,305,580	9.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,812.12000	1.81212	1,486,700	9.57	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			2,143.79000	2.14379	2,545,340	9.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,635.29000	1.63529	1,332,970	9.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			2,175.69000	2.17569	2,580,480	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,611.17000	1.61117	1,312,090	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			644.72000	0.64472	835,860	8.82	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			3,647.30000	3.64730	3,134,570	8.82	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.90	Call			805.23000	0.80523	1,027,020	8.96	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			3,277.95000	3.27795	2,795,870	8.96	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			1,341.02000	1.34102	1,647,240	9.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,420.98000	2.42098	2,023,330	9.31	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.58	Call			333.58000	0.33358	453,660	8.46	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,709.38000	4.70938	4,125,590	8.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			377.91000	0.37791	509,370	8.52	0.00	0	2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	03/02/2022	Bond Future	9.62	Put		4,512.90000	4.51290	3,940,490	8.52	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call		438.97000	0.43897	585,300	8.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put		4,274.13000	4.27413	3,716,590	8.60	0.00	0	1,04
R2032	On	05/05/2022	Bond Future	10.29	Put		3,143.00000	3.14300	2,735,650	9.13	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		4,018.46000	4.01846	4,514,170	9.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,383.56000	1.38356	1,160,450	9.84	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		480.36000	0.48036	611,150	8.47	0.00	0	74
R2032	On	05/05/2022	Bond Future	9.58	Put		6,008.14000	6.00814	5,420,110	8.47	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put		1,481.36000	1.48136	1,245,750	9.77	0.00	0	94
R2032	On	05/05/2022	Bond Future	11.02	Call		3,944.61000	3.94461	4,436,240	9.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,414.80000	1.41480	1,187,610	9.81	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		1,449.58000	1.44958	1,730,880	9.00	0.00	0	74
R2032	On	05/05/2022	Bond Future	10.18	Put		3,499.17000	3.49917	3,061,650	9.00	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		1,711.91000	1.71191	2,023,380	9.13	0.00	0	94
R2032	On	05/05/2022	Bond Future	11.03	Call		3,981.59000	3.98159	4,475,270	9.83	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,399.21000	1.39921	1,174,070	9.83	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call		4,546.32000	4.54632	5,069,160	10.01	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,180.69000	1.18069	984,710	10.01	0.00	0	74
R2032	On	05/05/2022	Bond Future	10.98	Call		3,800.44000	3.80044	4,283,650	9.77	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		748.19000	0.74819	911,240	8.47	0.00	0	84
R2032	On	04/08/2022	Bond Future	9.72	Put		6,606.87000	6.60687	6,024,640	8.47	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		6,766.18000	6.76618	7,349,370	10.51	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,124.32000	1.12432	962,230	10.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,553.67000	1.55367	1,822,330	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,630.45000	4.63045	4,153,830	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		209.42000	0.20942	268,530	8.38	0.00	0	84
R2032	On	04/08/2022	Bond Future	8.97	Put		10,555.08000	10.55508	9,868,910	8.38	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,574.04000	1.57404	1,844,970	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,595.23000	4.59523	4,120,880	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		5,655.86000	5.65586	6,201,030	10.15	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,433.61000	1.43361	1,233,500	10.15	0.00	0	84
R2032	On	04/08/2022	Bond Future	10.20	Call		1,533.46000	1.53346	1,799,860	8.88	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,665.87000	4.66587	4,186,990	8.88	0.00	0	
Total R2032 Option											0.00	0	17,35
Total For R2032											49,464,699.40	548	231,22
R2035	On	04/11/2021	Bond Future			10.46636	90.39701	10.56430	89.76229	10.79	256,094,729.33	2,833	42.87
R2035	On	03/02/2022	Bond Future			10.67436	91.41559	10.77705	90.76966	10.76	225,156,598.17	2,463	85.42
R2035	On	05/05/2022	Bond Future			10.87735	88.01733	10.98535	87.35705	10.65	0.00	0	8.92
R2035	On	04/08/2022	Bond Future			11.08867	89.05182	11.20421	88.36590	10.34	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R2035 Future										481,251,327.50	5,296	137,22
R2035 On 04/11/2021 Bond Future	10.11	Call			50.70000	0.05070	94,470	9.84		0.00	0	3
R2035 On 04/11/2021 Bond Future	10.11	Put			3,051.15000	3.05115	2,460,200	9.84		0.00	0	
R2035 On 04/11/2021 Bond Future	10.12	Call			54.93000	0.05493	101,760	9.84		0.00	0	40
R2035 On 04/11/2021 Bond Future	10.12	Put			2,987.77000	2.98777	2,399,880	9.84		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Call			124.37000	0.12437	215,910	9.87		0.00	0	7
R2035 On 04/11/2021 Bond Future	12.51	Put			0.00000	0.00000	0,000	13.72		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Call			11,406.39000	11.40639	12,041,110	13.73		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Put			0.00000	0.00000	0,000	13.73		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Put			65.82000	0.06582	28,330	11.45		0.00	0	7
R2035 On 04/11/2021 Bond Future	11.20	Call			3,997.99000	3.99799	4,612,620	11.75		0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Put			33.22000	0.03322	13,130	11.75		0.00	0	3
R2035 On 04/11/2021 Bond Future	13.82	Call			17,817.82000	17.81782	18,452,540	13.99		0.00	0	
R2035 On 04/11/2021 Bond Future	13.82	Put			0.00000	0.00000	0,000	13.99		0.00	0	40
R2035 On 04/11/2021 Bond Future	12.51	Call			11,353.72000	11.35372	11,988,440	13.72		0.00	0	
R2035 On 04/11/2021 Bond Future	10.26	Put			2,146.77000	2.14677	1,619,720	9.90		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Call			933.37000	0.93337	1,298,010	10.54		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Put			703.63000	0.70363	433,550	10.54		0.00	0	3
R2035 On 04/11/2021 Bond Future	12.53	Call			11,459.00000	11.45900	12,093,720	13.74		0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Put			0.00000	0.00000	0,000	13.74		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Call			3,302.24000	3.30224	3,899,470	11.45		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Put			2,318.20000	2.31820	1,775,020	9.87		0.00	0	
R2035 On 04/11/2021 Bond Future	10.62	Call			1,006.90000	1.00690	1,387,040	10.57		0.00	0	40
R2035 On 04/11/2021 Bond Future	10.62	Put			648.83000	0.64883	394,250	10.57		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Call			7,190.01000	7.19001	7,824,070	12.87		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Put			0.90000	0.00090	0,240	12.87		0.00	0	7
R2035 On 04/11/2021 Bond Future	10.26	Call			153.00000	0.15300	260,670	9.90		0.00	0	1
R2035 On 03/02/2022 Bond Future	9.92	Call			274.25000	0.27425	358,490	9.31		0.00	0	20
R2035 On 03/02/2022 Bond Future	9.92	Put			5,883.07000	5.88307	5,321,380	9.31		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			6,155.15000	6.15515	6,705,480	11.91		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			476.38000	0.47638	380,780	11.91		0.00	0	2
R2035 On 03/02/2022 Bond Future	11.88	Call			6,902.06000	6.90206	7,469,960	12.19		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			378.89000	0.37889	300,860	12.19		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	9.70	Call			148.61000	0.14861	198,910	9.41		0.00	0	6
R2035 On 03/02/2022 Bond Future	9.70	Put			7,280.20000	7.28020	6,684,570	9.41		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Call			4,247.47000	4.24747	4,731,150	11.19		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			884.79000	0.88479	722,540	11.19		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			4,521.64000	4.52164	5,017,450	11.29		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			805.47000	0.80547	655,350	11.29		0.00	0	6

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2035 On 03/02/2022 Bond Future	10.10	Call			461.47000	0.46147	587,230	9.43		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.10	Put			4,850.29000	4.85029	4,330,120	9.43		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			3,803.39000	3.80339	4,265,060	11.04		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			1,034.73000	1.03473	850,470	11.04		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			3,846.49000	3.84649	4,310,500	11.05		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			1,018.16000	1.01816	836,240	11.05		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Call			4,022.93000	4.02293	4,495,910	11.11		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			956.50000	0.95650	783,550	11.11		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.05	Call			3,059.09000	3.05909	3,475,340	10.82		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			1,375.20000	1.37520	1,145,520	10.82		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			3,300.14000	3.30014	3,732,230	10.89		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			1,252.43000	1.25243	1,038,590	10.89		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.22	Call			3,760.45000	3.76045	4,219,760	11.02		0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Put			1,051.53000	1.05153	864,910	11.02		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,549.04000	1.54904	1,832,930	10.26		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			2,603.33000	2.60333	2,241,290	10.26		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			1,667.08000	1.66708	1,963,830	10.32		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			2,467.25000	2.46725	2,118,070	10.32		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.03	Call			2,980.42000	2.98042	3,391,250	10.80		0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Put			1,418.31000	1.41831	1,183,210	10.80		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Call			718.14000	0.71814	890,180	9.70		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			4,041.67000	4.04167	3,567,780	9.70		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			875.22000	0.87522	1,072,070	9.83		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			3,672.74000	3.67274	3,223,660	9.83		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Call			896.34000	0.89634	1,096,360	9.85		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	10.35	Put			3,628.42000	3.62842	3,182,510	9.85		0.00	0	
R2035 On 03/02/2022 Bond Future	10.24	Call			681.89000	0.68189	847,860	9.66		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.24	Put			4,137.60000	4.13760	3,657,640	9.66		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			1,361.28000	1.36128	1,178,250	11.48		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			5,254.91000	5.25491	5,733,760	11.50		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			1,347.08000	1.34708	1,165,650	11.50		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			5,169.66000	5.16966	5,645,290	11.46		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			1,375.63000	1.37563	1,190,980	11.46		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			5,212.24000	5.21224	5,689,490	11.48		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			1,719.18000	1.71918	1,963,900	9.81		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			5,145.52000	5.14552	4,704,320	9.81		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			1,906.73000	1.90673	2,168,320	9.89		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			4,835.32000	4.83532	4,410,990	9.89		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,955.40000	1.95540	2,221,210	9.91		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			4,760.18000	4.76018	4,340,070	9.91		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	Open Interest
R2035	On	04/08/2022	Bond Future	11.13	Call		3,010.80000	3.01080	3,357,400	10.24	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,450.45000	3.45045	3,111,130	10.24	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Call		511.11000	0.51111	612,000	9.36	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		9,143.44000	9.14344	8,558,410	9.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1,931.13000	1.93113	2,194,840	9.90	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,797.78000	4.79778	4,375,570	9.90	0.00	0	
Total R2035 Option											0.00	0	15,43
Total For R2035											481,251,327.50	5,296	152,66
R2037	On	04/11/2021	Bond Future			10.65935	86.21544	10.74709	85.64394	11.26	41,383,411.20	480	71,14
R2037	On	03/02/2022	Bond Future			10.85649	82.93267	10.94837	82.35093	11.83	38,149,028.20	460	96,88
R2037	On	05/05/2022	Bond Future			11.05666	83.91276	11.15326	83.31788	11.16	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			11.26696	80.64505	11.37043	80.02622	11.43	0.00	0	
Total R2037 Future											79,532,439.40	940	179,87
R2037	On	04/11/2021	Bond Future	11.49	Call		4,635.00000	4.63500	5,194,220	12.97	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		21.00000	0.02100	8,720	12.97	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,218.23000	9.21823	9,789,670	14.28	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		0.07000	0.00007	0,010	14.28	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.81	Call		11,908.87000	11.90887	12,480,370	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		11,960.11000	11.96011	12,531,610	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		0.00000	0.00000	0,000	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,011.30000	12.01130	12,582,800	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.00000	0.00000	0,000	14.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,109.36000	4.10936	4,533,560	12.55	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		978.99000	0.97899	821,450	12.55	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,153.91000	4.15391	4,580,050	12.56	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		964.15000	0.96415	808,550	12.56	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,064.81000	4.06481	4,487,060	12.53	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		993.90000	0.99390	834,410	12.53	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,309.59000	1.30959	1,147,150	11.93	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,287.61000	5.28761	5,721,490	11.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,295.93000	1.29593	1,134,930	11.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,330.86000	5.33086	5,766,160	11.96	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,282.42000	1.28242	1,122,840	11.96	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,244.45000	5.24445	5,676,890	11.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		1,911.66000	1.91166	2,148,490	10.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,783.48000	4.78348	4,401,480	10.85	0.00	0	4
R2037	On	04/08/2022	Bond Future	10.91	Call		1,936.28000	1.93628	2,175,050	10.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		4,745.48000	4.74548	4,365,420	10.86	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037	On	04/08/2022	Bond Future	10.10	Call		591.65000	0.59165	692,960	10.36	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		8,708.33000	8.70833	8,190,810	10.36	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,374.28000	3.37428	3,708,920	11.36	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,080.32000	3.08032	2,796,130	11.36	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,887.47000	1.88747	2,122,370	10.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,821.99000	4.82199	4,438,060	10.84	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											79,532,439.40	940	181,22
R2040	On	04/11/2021	Bond Future			10.77324	88.41264	10.87100	87.72948	11.70	1,329,991,343.52	15,043	38,89
R2040	On	03/02/2022	Bond Future			10.96476	84.90441	11.06706	84.20961	12.31	1,277,217,039.63	15,043	69,49
R2040	On	05/05/2022	Bond Future			11.15873	85.90788	11.26614	85.19840	11.60	0.00	0	8,51
R2040	On	04/08/2022	Bond Future			11.36227	82.41303	11.47688	81.67790	11.89	0.00	0	
Total R2040 Future											2,607,208,383.15	30,086	116,94
R2040	On	04/11/2021	Bond Future	12.89	Call		12,375.56000	12.37556	13,058,720	15.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	0,000	15.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		12,429.47000	12.42947	13,112,630	15.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	0,000	15.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		12,483.31000	12.48331	13,166,470	15.70	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	15.70	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,397.29000	4.39729	4,912,670	12.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		982.59000	0.98259	803,170	12.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,301.83000	4.30183	4,812,570	12.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,013.63000	1.01363	829,570	12.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,349.41000	4.34941	4,862,490	12.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		997.92000	0.99792	816,200	12.82	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		5,788.93000	5.78893	5,269,470	10.75	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,481.25000	5.48125	5,991,860	12.56	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,482.30000	1.48230	1,283,430	12.56	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,451.91000	1.45191	1,256,480	12.60	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		10,935.28000	10.93528	11,571,820	14.72	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		481.91000	0.48191	408,970	14.72	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call		201.20000	0.20120	254,790	10.39	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		10,613.52000	10.61352	9,957,630	10.39	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,015.53000	1.01553	1,205,550	10.75	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		5,526.47000	5.52647	6,038,820	12.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,466.91000	1.46691	1,269,780	12.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,572.00000	5.57200	6,086,050	12.60	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,140.78000	2.14078	2,432,300	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,999.89000	4.99989	4,556,280	11.44	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 04/08/2022 Bond Future	11.05	Call			2,167.11000	2.16711	2,460,920	11.45		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			4,959.03000	4.95903	4,517,710	11.45		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			2,114.35000	2.11435	2,403,570	11.43		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			5,040.74000	5.04074	4,594,830	11.43		0.00	0	
Total R2040 Option										0.00	0	3,60
Total For R2040										2,607,208,383.15	30,086	120,54
R2044 On 04/11/2021 Bond Future			10.77614	85.39527	10.88387	84.62655		12.19		289,489,965.30	3,390	22,19
R2044 On 03/02/2022 Bond Future			10.95693	81.97821	11.06956	81.19695		12.83		278,725,914.00	3,400	46,00
R2044 On 05/05/2022 Bond Future			11.13963	82.94704	11.25769	82.15043		12.09		0.00	0	5,70
R2044 On 04/08/2022 Bond Future			11.33092	79.54272	11.45648	78.71988		12.39		0.00	0	
Total R2044 Future										568,215,879.30	6,790	73,94
R2044 On 04/11/2021 Bond Future	12.89	Call			12,376.98000	12.37698	13,145,700	16.85		0.00	0	
R2044 On 04/11/2021 Bond Future	12.89	Put			0.00000	0.00000	0,000	16.85		0.00	0	
R2044 On 04/11/2021 Bond Future	12.90	Call			12,430.53000	12.43053	13,199,250	16.87		0.00	0	
R2044 On 04/11/2021 Bond Future	12.90	Put			0.00000	0.00000	0,000	16.87		0.00	0	
R2044 On 04/11/2021 Bond Future	12.91	Call			12,484.01000	12.48401	13,252,730	16.90		0.00	0	
R2044 On 04/11/2021 Bond Future	12.91	Put			0.00000	0.00000	0,000	16.90		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Call			4,531.60000	4.53160	5,120,240	13.43		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Put			951.18000	0.95118	758,560	13.43		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Call			4,434.18000	4.43418	5,017,730	13.39		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Put			981.47000	0.98147	783,760	13.39		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Call			4,482.82000	4.48282	5,068,930	13.41		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			966.21000	0.96621	771,060	13.41		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			1,430.95000	1.43095	1,217,370	13.15		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			5,710.75000	5.71075	6,295,660	13.17		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			1,416.18000	1.41618	1,204,480	13.17		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			5,618.38000	5.61838	6,199,510	13.13		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			1,445.88000	1.44588	1,230,400	13.13		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			5,664.53000	5.66453	6,247,560	13.15		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			2,322.02000	2.32202	2,667,640	11.98		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			4,764.62000	4.76462	4,287,400	11.98		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			2,349.94000	2.34994	2,698,160	11.99		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			4,724.22000	4.72422	4,249,600	11.99		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			2,294.01000	2.29401	2,637,010	11.97		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			4,805.03000	4.80503	4,325,190	11.97		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										568,215,879.30	6,790	73,94
R2048 On 04/11/2021 Bond Future			10.73037	84.38940	10.83808	83.59788		12.54		79,747,983.00	945	93,20
R2048 On 03/02/2022 Bond Future			10.90789	85.34025	11.02056	84.53602		12.51		80,646,536.25	945	176,30

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 05/05/2022 Bond Future			11.07982	81.93332	11.19789	81.11339		12.44		0.00	0	2,0
R2048 On 04/08/2022 Bond Future			11.25753	82.89568	11.38291	82.04945		12.07		0.00	0	
Total R2048 Future										160,394,519.25	1,890	271,61
R2048 On 04/11/2021 Bond Future	9.60	Call			0.01000	0.00001	0,010	12.27		0.00	0	
R2048 On 04/11/2021 Bond Future	9.60	Put			9,967.08000	9.96708	9,175,560	12.27		0.00	0	
R2048 On 04/11/2021 Bond Future	10.20	Call			9.80000	0.00980	22,500	11.81		0.00	0	1,0
R2048 On 04/11/2021 Bond Future	10.20	Put			4,900.42000	4.90042	4,121,600	11.81		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Call			25.28000	0.02528	54,600	11.77		0.00	0	
R2048 On 04/11/2021 Bond Future	10.80	Put			1,024.83000	1.02483	624,210	12.19		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Call			12,531.50000	12.53150	13,323,010	17.73		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Put			0.01000	0.00001	0,000	17.73		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Put			4,116.45000	4.11645	3,354,250	11.77		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Call			12,585.61000	12.58561	13,377,120	17.76		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Put			0.01000	0.00001	0,000	17.76		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Call			12,639.64000	12.63964	13,431,150	17.78		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Put			0.01000	0.00001	0,000	17.78		0.00	0	
R2048 On 04/11/2021 Bond Future	10.80	Call			746.52000	0.74652	1,137,420	12.19		0.00	0	1,0
R2048 On 03/02/2022 Bond Future	10.00	Call			163.99000	0.16399	229,050	11.03		0.00	0	1,3
R2048 On 03/02/2022 Bond Future	10.00	Put			7,992.38000	7.99238	7,253,210	11.03		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			4,294.46000	4.29446	4,874,820	13.37		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			1,154.91000	1.15491	931,040	13.37		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			4,343.08000	4.34308	4,926,200	13.39		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			1,137.61000	1.13761	916,500	13.39		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			86.69000	0.08669	124,150	11.18		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			9,603.42000	9.60342	8,836,650	11.18		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			2,224.38000	2.22438	2,640,950	12.51		0.00	0	1
R2048 On 03/02/2022 Bond Future	11.00	Put			2,370.10000	2.37010	1,982,440	12.51		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			4,245.99000	4.24599	4,823,570	13.35		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			1,172.47000	1.17247	945,820	13.35		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			336.58000	0.33658	450,660	11.33		0.00	0	9
R2048 On 03/02/2022 Bond Future	10.20	Put			6,529.93000	6.52993	5,839,780	11.33		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			799.76000	0.79976	1,015,090	11.77		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			4,635.94000	4.63594	4,047,040	11.77		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,275.29000	1.27529	1,570,270	12.10		0.00	0	1,3
R2048 On 03/02/2022 Bond Future	10.70	Put			3,600.73000	3.60073	3,091,480	12.10		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			1,877.12000	1.87712	2,253,740	12.38		0.00	0	9
R2048 On 03/02/2022 Bond Future	10.90	Put			2,738.19000	2.73819	2,310,580	12.38		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			614.60000	0.61460	793,100	11.62		0.00	0	1
R2048 On 03/02/2022 Bond Future	10.40	Put			5,224.12000	5.22412	4,598,390	11.62		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048	On	05/05/2022	Bond Future	11.80	Put		1,511.41000	1.51141	1,282,820	13.30		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,519.65000	5.51965	6,113,030	13.32		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,495.52000	1.49552	1,268,970	13.32		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,425.87000	5.42587	6,015,140	13.28		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,527.48000	1.52748	1,296,820	13.28		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,472.71000	5.47271	6,064,050	13.30		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,247.76000	2.24776	2,593,710	11.58		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,954.27000	4.95427	4,453,990	11.58		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,276.02000	2.27602	2,624,720	11.59		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,911.62000	4.91162	4,414,090	11.59		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,219.41000	2.21941	2,562,600	11.57		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,996.93000	4.99693	4,493,890	11.57		0.00	0	
Total R2048 Option												0.00	0	6,70
Total For R2048												160,394,519.25	1,890	278,31
R209	On	04/11/2021	Bond Future			10.42105	69.92627	10.51358	69.40248	11.94		811,983,847.24	11,612	13,16
R209	On	03/02/2022	Bond Future			10.60125	70.71416	10.69777	70.18131	11.96		826,860,672.88	11,693	18,06
R209	On	05/05/2022	Bond Future			10.78239	68.40807	10.88348	67.86375	11.82		0.00	0	3,36
R209	On	04/08/2022	Bond Future			10.96695	69.21244	11.07447	68.64774	11.51		0.00	0	
Total R209 Future												1,638,844,520.12	23,305	34,57
R209	On	04/11/2021	Bond Future	9.50	Call		0.07000	0.00007	0,160	10.80		0.00	0	1,46
R209	On	04/11/2021	Bond Future	9.50	Put		6,059.00000	6.05900	5,535,300	10.80		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		25.20000	0.02520	47,160	10.95		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,005.22000	3.00522	2,503,390	10.95		0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call		185.32000	0.18532	294,410	11.48		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		0.02000	0.00002	0,000	15.22		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,582.68000	8.58268	9,106,460	15.23		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		0.01000	0.00001	0,000	15.23		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		676.22000	0.67622	941,540	11.94		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		752.74000	0.75274	494,270	11.94		0.00	0	1,56
R209	On	04/11/2021	Bond Future	10.25	Put		1,692.39000	1.69239	1,277,690	11.48		0.00	0	4,26
R209	On	04/11/2021	Bond Future	12.00	Call		7,690.61000	7.69061	8,214,350	14.98		0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		0.07000	0.00007	0,020	14.98		0.00	0	4,00
R209	On	04/11/2021	Bond Future	12.17	Call		8,489.68000	8.48968	9,013,450	15.20		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		0.02000	0.00002	0,000	15.20		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		8,536.21000	8.53621	9,059,980	15.22		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,886.13000	2.88613	3,242,130	12.34		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,096.38000	1.09638	919,530	12.34		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		2,922.55000	2.92255	3,280,630	12.36		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,079.97000	1.07997	905,200	12.36		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2022	Bond Future	11.02	Call		2,850.03000	2.85003	3,203,900	12.33	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,113.16000	1.11316	934,180	12.33	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Put		6,799.02000	6.79902	6,327,060	10.49	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		2,698.23000	2.69823	2,412,800	11.55	0.00	0	6,50
R209	On	05/05/2022	Bond Future	11.43	Call		4,100.77000	4.10077	4,482,600	12.38	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,262.84000	1.26284	1,100,350	12.38	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,137.02000	4.13702	4,520,320	12.40	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,248.77000	1.24877	1,087,750	12.40	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		322.99000	0.32299	395,350	10.49	0.00	0	5,70
R209	On	05/05/2022	Bond Future	11.45	Call		4,173.20000	4.17320	4,557,970	12.41	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,234.68000	1.23468	1,075,130	12.41	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,297.38000	6.29738	6,746,200	13.41	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		678.65000	0.67865	583,150	13.41	0.00	0	6,50
R209	On	05/05/2022	Bond Future	10.75	Call		1,978.18000	1.97818	2,237,070	11.55	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,554.09000	1.55409	1,763,260	10.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,263.17000	4.26317	3,907,640	10.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,574.73000	1.57473	1,785,690	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,228.61000	4.22861	3,874,870	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,595.76000	1.59576	1,808,520	10.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,194.51000	4.19451	3,842,570	10.85	0.00	0	
Total R209 Option											0.00	0	31,60
Total For R209											1,638,844,520.12	23,305	66,20
R210	On	04/11/2021	Bond Future			212.21081	212.21081	212.27295	212.27295		0.00	0	1,20
R210	On	03/02/2022	Bond Future			214.65466	214.65466	214.70788	214.70788		0.00	0	1,30
R210	On	05/05/2022	Bond Future			214.38598	214.38598	214.42305	214.42305		0.00	0	10
R210	On	04/08/2022	Bond Future			217.08249	217.08249	217.07769	217.07769		0.00	0	
Total R210 Future											0.00	0	2,70
Total For R210											0.00	0	2,70
R212	On	04/11/2021	Bond Future			175.66014	175.66014	175.69740	175.69740		0.00	0	3,10
Total R212 Future											0.00	0	3,10
Total For R212											0.00	0	3,10
R213	On	04/11/2021	Bond Future			9.74674	84.77557	9.85985	84.17182	9.51	5,510,412.05	65	7,00
R213	On	03/02/2022	Bond Future			9.95616	85.73078	10.07498	85.11641	9.45	5,572,500.70	65	16,40
R213	On	05/05/2022	Bond Future			10.16201	83.21134	10.28725	82.58344	9.26	0.00	0	
R213	On	04/08/2022	Bond Future			10.37753	84.19229	10.51185	83.53998	9.01	0.00	0	
Total R213 Future											11,082,912.75	130	23,50
R213	On	04/11/2021	Bond Future	11.09	Call		6,214.63000	6.21463	6,818,060	11.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		0.41000	0.00041	0,090	11.23	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R213	On	04/11/2021	Bond Future	11.10	Call			6,262.58000	6.26258	6,866,030	11.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			0.38000	0.00038	0,080	11.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			6,310.50000	6.31050	6,913,970	11.25	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			0.35000	0.00035	0,070	11.25	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			204.42000	0.20442	278,530	8.35	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.15	Put			5,147.53000	5.14753	4,607,270	8.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			3,672.31000	3.67231	4,142,720	9.90	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			683.00000	0.68300	539,040	9.90	0.00	0	2:
R213	On	03/02/2022	Bond Future	8.63	Call			44.23000	0.04423	64,240	8.53	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			7,934.53000	7.93453	7,340,170	8.53	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Call			75.41000	0.07541	107,290	8.47	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Put			6,988.36000	6.98836	6,405,870	8.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call			1,981.87000	1.98187	2,331,980	9.38	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,494.80000	1.49480	1,230,540	9.38	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.25	Call			2,219.77000	2.21977	2,592,020	9.45	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,325.52000	1.32552	1,083,400	9.45	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			3,409.08000	3.40908	3,865,600	9.81	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			764.03000	0.76403	606,180	9.81	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.98	Call			1,471.06000	1.47106	1,765,940	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,961.69000	1.96169	1,642,200	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Call			1,522.03000	1.52203	1,822,860	9.23	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,909.03000	1.90903	1,595,490	9.23	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call			1,924.41000	1.92441	2,268,850	9.36	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,539.55000	1.53955	1,269,620	9.36	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			973.54000	0.97354	1,202,120	8.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,615.22000	2.61522	2,229,430	8.94	0.00	0	10
R213	On	03/02/2022	Bond Future	9.96	Call			1,421.02000	1.42102	1,709,940	9.18	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			2,015.44000	2.01544	1,689,990	9.18	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,445.92000	1.44592	1,737,830	9.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,988.42000	1.98842	1,665,960	9.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			245.44000	0.24544	331,530	8.33	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			4,801.30000	4.80130	4,273,020	8.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			654.15000	0.65415	829,700	8.72	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,253.02000	3.25302	2,814,200	8.72	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put			1,549.39000	1.54939	1,324,830	9.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,316.79000	3.31679	3,722,010	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,532.79000	1.53279	1,310,110	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,252.89000	3.25289	3,654,340	9.61	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,565.92000	1.56592	1,339,470	9.61	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,284.90000	3.28490	3,688,240	9.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R213	On	04/08/2022	Bond Future	9.89	Call		1,338.52000	1.33852	1,562,890	8.57	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,416.22000	4.41622	3,988,280	8.57	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,356.19000	1.35619	1,582,500	8.58	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,383.21000	4.38321	3,957,210	8.58	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,320.73000	1.32073	1,543,150	8.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,449.14000	4.44914	4,019,250	8.56	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											11,082,912.75	130	26,36
R214	On	04/11/2021	Bond Future			10.76079	66.87502	10.86846	66.25176	12.74	538,277,035.98	8,049	4,54
R214	On	03/02/2022	Bond Future			10.94018	67.62853	11.05251	66.99524	12.73	544,342,037.97	8,049	18,66
R214	On	05/05/2022	Bond Future			11.11400	65.14762	11.23141	64.50196	12.63	0.00	0	44
R214	On	04/08/2022	Bond Future			11.29338	65.91267	11.41775	65.24609	12.29	0.00	0	
Total R214 Future											1,082,619,073.95	16,098	23,67
R214	On	04/11/2021	Bond Future	12.46	Call		8,214.18000	8.21418	8,837,400	16.40	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		0.05000	0.00005	0,010	16.40	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,260.40000	8.26040	8,883,630	16.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		0.04000	0.00004	0,010	16.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,306.56000	8.30656	8,929,790	16.44	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		0.04000	0.00004	0,010	16.44	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		2,993.94000	2.99394	3,429,030	12.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,042.24000	1.04224	844,040	12.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		2,921.14000	2.92114	3,351,220	12.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,076.13000	1.07613	872,920	12.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		2,957.46000	2.95746	3,390,050	12.95	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,059.07000	1.05907	858,370	12.95	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,369.43000	1.36943	1,171,600	13.35	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,086.74000	4.08674	4,536,330	13.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,354.48000	1.35448	1,158,410	13.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,014.75000	4.01475	4,460,820	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,384.36000	1.38436	1,184,770	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,050.79000	4.05079	4,498,620	13.35	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,743.30000	1.74330	2,007,960	11.77	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,139.85000	4.13985	3,737,930	11.77	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,765.54000	1.76554	2,032,340	11.78	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,105.75000	4.10575	3,705,970	11.78	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,721.20000	1.72120	1,983,740	11.76	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,174.17000	4.17417	3,770,130	11.76	0.00	0	
Total R214 Option											0.00	0	
Total For R214											1,082,619,073.95	16,098	23,67

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total for Bond										9,628,788,809.53	114,395	1,616,95
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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			793.28600	793.28600	788.24200	788.24200			79,328,600.00	10	
GOVI On 03/02/2022 GOVI			802.21500	802.21500	797.08000	797.08000			80,221,500.00	10	
GOVI On 05/05/2022 GOVI			811.68000	811.68000	806.42500	806.42500			0.00	0	
GOVI On 04/08/2022 GOVI			821.58700	821.58700	816.11000	816.11000			0.00	0	
Total GOVI Future									159,550,100.00	20	95
GOVI On 04/11/2021 GOVI	728.40	Call			598,420.00000	59.84200	648,860,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			598,320.00000	59.83200	648,760,000		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			598,220.00000	59.82200	648,660,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			43,200.00000	4.32000	94,550,000		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			43,400.00000	4.34000	94,750,000		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			43,300.00000	4.33000	94,650,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			181,750.00000	18.17500	234,300,000		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			181,950.00000	18.19500	234,500,000		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			181,850.00000	18.18500	234,400,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	23,170,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			31,600.00000	3.16000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	23,070,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			31,700.00000	3.17000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	23,270,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			31,500.00000	3.15000	0,000		0.00	0	
Total GOVI Option									0.00	0	
Total For GOVI									159,550,100.00	20	95
Total for GOVI									159,550,100.00	20	95
AL37 On 04/11/2021 Index Future			794.10800	794.10800	791.57800	791.57800			0.00	0	
AL37 On 03/02/2022 Index Future			803.04600	803.04600	800.45300	800.45300			0.00	0	
AL37 On 05/05/2022 Index Future			812.52200	812.52200	809.83800	809.83800			0.00	0	
AL37 On 04/08/2022 Index Future			822.43800	822.43800	819.56400	819.56400			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 04/11/2021 Index Future			906.80200	906.80200	900.60400	900.60400				0.00	0	
AL7T On 03/02/2022 Index Future			917.00800	917.00800	910.70100	910.70100				0.00	0	
AL7T On 05/05/2022 Index Future			927.82800	927.82800	921.37900	921.37900				0.00	0	
AL7T On 04/08/2022 Index Future			939.15200	939.15200	932.44500	932.44500				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/11/2021 Index Future			803.61800	803.61800	798.48300	798.48300				0.00	0	1
ALBI On 03/02/2022 Index Future			812.66300	812.66300	807.43600	807.43600				0.00	0	13
ALBI On 05/05/2022 Index Future			822.25200	822.25200	816.90200	816.90200				0.00	0	2
ALBI On 04/08/2022 Index Future			832.28700	832.28700	826.71400	826.71400				0.00	0	
Total ALBI Future										0.00	0	28
Total For ALBI										0.00	0	28
IGOV On 04/11/2021 Index Future			297.09500	297.09500	297.39600	297.39600				0.00	0	3
IGOV On 03/02/2022 Index Future			300.51200	300.51200	300.80500	300.80500				0.00	0	48
IGOV On 05/05/2022 Index Future			304.13100	304.13100	304.40400	304.40400				0.00	0	
IGOV On 04/08/2022 Index Future			307.91500	307.91500	308.13200	308.13200				0.00	0	
Total IGOV Future										0.00	0	53
Total For IGOV										0.00	0	53
Total for Index										0.00	0	81
JIBAR F On 20/10/2021 Jibar Future			3.68500	96.31500	3.68500	96.31500				0.00	0	
JIBAR F On 17/11/2021 Jibar Future			3.75000	96.25000	3.75000	96.25000				0.00	0	50,00
JIBAR F On 15/12/2021 Jibar Future			4.06500	95.93500	4.06500	95.93500				0.00	0	
JIBAR F On 19/01/2022 Jibar Future			4.16000	95.84000	4.14000	95.86000				0.00	0	
JIBAR F On 16/02/2022 Jibar Future			4.48000	95.52000	4.47000	95.53000				0.00	0	
JIBAR F On 16/03/2022 Jibar Future			4.61500	95.38500	4.58500	95.41500				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			5.22000	94.78000	5.19000	94.81000				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			5.46500	94.53500	5.40500	94.59500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			6.09000	93.91000	6.07000	93.93000				0.00	0	6
JIBAR F On 15/03/2023 Jibar Future			6.29000	93.71000	6.25000	93.75000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.68500	93.31500	6.68500	93.31500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.93500	93.06500	6.91000	93.09000				0.00	0	
Total Jibar Future										0.00	0	50,14
Total For JIBAR FUTURE										0.00	0	50,14
Total for Jibar										0.00	0	50,14
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

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 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										9,788,338,909.53	114,415	1,668,95
ABCPI3 On 07/12/2023 Spot Bond			2.23000	320.77706	2.23000	320.64682				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.55174				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.76078				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.97898	9.65000	102.95247				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.16000	89.46275	11.16000	92.23833				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.81588				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.53604				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.21352				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.87621				0.00	0	1,000,000.00
Total ABFN16 SPOT										0.00	0	1,000,000.00
Total For ABFN16										0.00	0	1,000,000.00
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.60391				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.33393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.54399				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.99240				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.74668				0.00	0	100,000,00
Total ABFN25 SPOT										0.00	0	100,000,00
Total For ABFN25										0.00	0	100,000,00
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.10411				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.33992				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.42154				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.35848				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.90285				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.61751				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.17825				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.17875				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.70536				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.88514				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.38742				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	99.95069				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.62181				0.00	0	273,000,00
Total ABFN39 SPOT										0.00	0	273,000,00
Total For ABFN39										0.00	0	273,000,00
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.01322				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.82341				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.10183				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.09448				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.09707				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.09898				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.34625				0.00	0	
Total ABFN46 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 ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.72092				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.75643				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.42970				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.25344				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.35577				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.12691				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.96560				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.58565				0.00	400,000,000	200,000,000
Total ABJ02 SPOT										0.00	400,000,000	200,000,000
Total For ABJ02										0.00	400,000,000	200,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.65576				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.16027				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK104 On 13/03/2024 Spot Bond			7.19000	7.19000	7.19000	143.57067				0.00	0	
Total ABK104 SPOT										0.00	0	
Total For ABK104										0.00	0	
ABK104 On 13/03/2024 Spot Bond			100.00000	25.66451	100.00000	25.59825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	153.15996				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	202.45488				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.41500	4.41500	4.41500	230.30993				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.03500	7.03500	7.03500	101.98990				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.96500	7.96500	7.96500	114.04524				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.19500	106.67829	5.19500	106.66343				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.56500	108.58907	5.56500	108.57287				0.00	0	3,100,00
Total ABS15 SPOT										0.00	0	3,100,00
Total For ABS15										0.00	0	3,100,00
ABS16 On 11/11/2025 Spot Bond			7.35000	115.13453	7.35000	115.11195				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.23000	116.01847	8.23000	115.99304				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.00500	107.58331	6.00500	107.56573				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.51000	102.12067	8.51000	102.09716				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.38020	100.00000	11.35474				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.55000	325.13159	1.55000	325.00558				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.84500	175.24269	0.84500	175.17811				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.84000	10.84000	10.84000	103.23087				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.54761				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.53082				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.51263				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.22373				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.52942				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.52942				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.54374				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.54374				0.00	0	
Total ACL202 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 ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	163.92712				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	166.59598				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.50254				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.55488				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.01861				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.07266				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.15199				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.52547				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.82803				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.96162				0.00	2,000,000,000	1,001,400,000
Total AGT01 SPOT										0.00	2,000,000,000	1,001,400,000
Total For AGT01										0.00	2,000,000,000	1,001,400,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.55292				0.00	0	3,900,000
Total AGT02 SPOT										0.00	0	3,900,000
Total For AGT02										0.00	0	3,900,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.53328				0.00	0	2,600,000,000

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 AGT03 SPOT										0.00	0	2,600,000,00
Total For AGT03										0.00	0	2,600,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	103.57398				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.01230				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.01379				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.26500	98.02751	8.26500	98.87313				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.01622				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.02429				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.03434				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.00659				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.88182				0.00	0	2,200,00
Total AHF5A2 SPOT										0.00	0	2,200,00
Total For AHF5A2										0.00	0	2,200,00
AHF5A On 21/08/2023 Spot Bond			6.72500	106.96547	6.72500	106.94624				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.82548				0.00	0	370,000,00
Total AHF5A4 SPOT										0.00	0	370,000,00
Total For AHF5A4										0.00	0	370,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	100.93011				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.99447				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.77677				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.04474				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.39442				0.00	200,000,000	100,000,000
Total AHF6A2 SPOT										0.00	200,000,000	100,000,000
Total For AHF6A2										0.00	200,000,000	100,000,000
AHF6B On 21/08/2024 Spot Bond					0.00000	100.93002				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.99436				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.44414				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.03218				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.86567				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.96220				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.93807				0.00	0	
Total AHF7B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.02653				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.99598				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.57247				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.49228				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.80500	105.21048	7.80500	105.18847				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.22500	106.01331	8.22500	105.99010				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.82500	94.25422	11.82500	94.22480				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.65500	181.03769	5.65500	180.94759				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.93679				0.00	400,000,000	200,000,000
Total APF06 SPOT										0.00	400,000,000	200,000,000
Total For APF06										0.00	400,000,000	200,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.38848				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.94076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.59839				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.46417				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.05669				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.37520				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total APF17 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total For APF17									10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
ASN02 On 07/12/2033 Spot Bond			4.76500	245.65145	4.76500	245.53499			0.00	0	0	
Total ASN022 SPOT									0.00	0	0	
Total For ASN022									0.00	0	0	
ASN03 On 07/12/2033 Spot Bond			4.78000	222.56058	4.78000	222.45497			0.00	0	0	
Total ASN037 SPOT									0.00	0	0	
Total For ASN037									0.00	0	0	
ASN13 On 31/01/2022 Spot Bond			1.82000	174.77226	1.82000	174.70322			0.00	0	0	2,600,000
Total ASN137 SPOT									0.00	0	0	2,600,000
Total For ASN137									0.00	0	0	2,600,000
ASN14 On 31/01/2022 Spot Bond			1.86500	174.75062	1.86500	174.68138			0.00	0	0	
Total ASN149 SPOT									0.00	0	0	
Total For ASN149									0.00	0	0	
ASN15 On 31/03/2028 Spot Bond			4.50000	192.54929	4.50000	192.45925			0.00	0	0	
Total ASN154 SPOT									0.00	0	0	
Total For ASN154									0.00	0	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	0	
Total ASN172 SPOT									0.00	0	0	
Total For ASN172									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
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	100.58749				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19(On 30/06/2022 Spot Bond					0.00000	100.34881				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19(On 31/01/2038 Spot Bond			5.00000	109.64937	5.00000	109.59678				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19(On 20/06/2022 Spot Bond					0.00000	100.45965				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.46655				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.51016				0.00	0	1,900,0€
Total ASN204 SPOT										0.00	0	1,900,0€
Total For ASN204										0.00	0	1,900,0€
ASN20(On 24/08/2025 Spot Bond					0.00000	105.50712				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	100.77857				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26(On 20/06/2023 Spot Bond					0.00000	100.58583				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27(On 20/06/2023 Spot Bond					0.00000	100.45932				0.00	0	
Total ASN274 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 ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.02872				0.00	0	6,700,00
Total ASN278 SPOT										0.00	0	6,700,00
Total For ASN278										0.00	0	6,700,00
ASN27: On 20/08/2048 Spot Bond					0.00000	100.99679				0.00	0	6,700,00
Total ASN279 SPOT										0.00	0	6,700,00
Total For ASN279										0.00	0	6,700,00
ASN28: On 21/08/2023 Spot Bond					0.00000	100.92689				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.62773				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.38320				0.00	0	4,500,00
Total ASN291 SPOT										0.00	0	4,500,00
Total For ASN291										0.00	0	4,500,00
ASN30: On 20/12/2023 Spot Bond					0.00000	100.49750				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.83204				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.17500	4.17500	4.17500	106.91182				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			4.99500	4.99500	4.99500	97.89139				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.47121				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.53781				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.14925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.75289				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.11000	108.13455	5.11000	108.08236				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.50586				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.45959				0.00	0	5,900,00
Total ASN346 SPOT										0.00	0	5,900,00
Total For ASN346										0.00	0	5,900,00
ASN346 On 20/06/2024 Spot Bond					0.00000	100.48542				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.48484				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.48484				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.81978				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.58149				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.47554				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.49321				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 29/10/2021 Spot Bond					0.00000	99.88365				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.56240				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.56240				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.08524				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.47975				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.89187				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.52301				0.00	0	6,700,00
Total ASN399 SPOT										0.00	0	6,700,00
Total For ASN399										0.00	0	6,700,00
ASN40: On 20/12/2024 Spot Bond					0.00000	100.47639				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.56044				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.68047				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.04518				0.00	0	
Total ASN421 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 ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.41839				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.43164				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.58328				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.24449				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.16483				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.01158				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.01200				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	102.01904				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	101.50716				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.89928				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.88031				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.47564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.74160				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	111.41036				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	101.46985				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.47401				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.50723				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.50723				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.46184				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.66000	100.36638	9.66000	100.34051				0.00	0	1,900,00
Total ASN508 SPOT										0.00	0	1,900,00
Total For ASN508										0.00	0	1,900,00
ASN50(On 21/12/2026 Spot Bond			8.84000	100.03977	8.84000	100.01613				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.39000	98.64856	9.39000	98.62382				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.39000	98.64856	9.39000	98.62382				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2022 Spot Bond			9.10000	102.02741	9.10000	102.00273				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.45551	11.05000	102.42557				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	102.44456	11.00000	102.41475				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.33498	10.50000	102.30652				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.33498	10.50000	102.30652				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.29707				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.84101				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.29595				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.35690	10.60000	102.32818				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.55948	10.47000	102.30002				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.34594	10.55000	102.31736				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.21213				0.00	0	
Total ASN560 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 ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.93829				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.72091				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.56720				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.45962				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.50226				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.17642				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	101.06908				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.70672				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.31727				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.00749	9.22000	101.98237				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.14817				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.09252				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	99.98722				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	99.94206				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.00933				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.84384				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	99.80388				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.44653				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	101.38703				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.49775				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.18970				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	101.44802				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.47090				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62(On 25/11/2021 Spot Bond					0.00000	100.77956				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62(On 28/02/2024 Spot Bond					0.00000	101.03904				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63(On 02/04/2026 Spot Bond					0.00000	100.28002				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63(On 20/06/2024 Spot Bond					0.00000	100.55209				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63(On 20/06/2026 Spot Bond					0.00000	100.60721				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63(On 05/06/2023 Spot Bond					0.00000	100.82748				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64(On 06/05/2024 Spot Bond					0.00000	101.52111				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64(On 12/07/2024 Spot Bond					0.00000	100.68098				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64(On 08/07/2026 Spot Bond					0.00000	100.19956				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64(On 20/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65(On 22/10/2021 Spot Bond					0.00000	101.40947				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65(On 27/10/2021 Spot Bond					0.00000	99.92307				0.00	0	
Total ASN652 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 ASN652										0.00	0	
ASN65: On 29/10/2021 Spot Bond					0.00000	102.11453				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.40083				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN65: On 12/11/2021 Spot Bond					0.00000	100.87048				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.87731				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.87053				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.88699				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.87810				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.89620				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/11/2021 Spot Bond					0.00000	100.81555				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.09946				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 18/11/2021 Spot Bond					0.00000	100.82849				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.28739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67(On 23/11/2021 Spot Bond					0.00000	100.75174				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67(On 29/06/2026 Spot Bond					0.00000	100.36834				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68(On 26/11/2021 Spot Bond					0.00000	100.72590				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68(On 20/06/2026 Spot Bond					0.00000	100.58121				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68(On 20/06/2026 Spot Bond					0.00000	100.60637				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68(On 31/08/2026 Spot Bond					0.00000	103.12721				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68(On 22/06/2026 Spot Bond					0.00000	101.37845				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68(On 31/03/2032 Spot Bond					0.00000	100.38536				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69(On 31/01/2030 Spot Bond					0.00000	99.88604				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69(On 31/07/2026 Spot Bond					0.00000	99.81511				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69(On 31/01/2030 Spot Bond					0.00000	99.88604				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	99.78795				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.13840				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.60907				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.43881				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.32351				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.30134				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.61460				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.52856				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.44410				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.48786				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.26277				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.29349				0.00	0	
Total ASN718 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 ASN718										0.00	0	
ASN718 On 30/12/2021 Spot Bond					0.00000	100.22520				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN720 On 12/06/2024 Spot Bond					0.00000	100.16516				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN722 On 15/10/2022 Spot Bond					0.00000	100.09207				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN725 On 20/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	150,000,000,000	150,000,000,00	
Total ASN725 SPOT									10,000,000,000,000.00	150,000,000,000	150,000,000,00	
Total For ASN725									10,000,000,000,000.00	150,000,000,000	150,000,000,00	
ASN726 On 19/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	60,000,000,00	
Total ASN726 SPOT									0.00	0	60,000,000,00	
Total For ASN726									0.00	0	60,000,000,00	
BAW21 On 24/03/2022 Spot Bond			4.04900	102.90101	4.04900	102.88979			0.00	0		
Total BAW21 SPOT									0.00	0		
Total For BAW21									0.00	0		
BAW21 On 24/03/2022 Spot Bond			9.30000	100.72103	9.30000	100.69635			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	101.80721			0.00	0		
Total BAW22 SPOT									0.00	0		
Total For BAW22									0.00	0		
BAW28 On 06/06/2022 Spot Bond					0.00000	100.93081			0.00	0		
Total BAW28 SPOT									0.00	0		
Total For BAW28									0.00	0		
BAW29 On 22/02/2023 Spot Bond					0.00000	100.89773			0.00	0		
Total BAW29 SPOT									0.00	0		
Total For BAW29									0.00	0		
BAW30 On 05/12/2021 Spot Bond					0.00000	100.67900			0.00	0		
Total BAW30 SPOT									0.00	0		
Total For BAW30									0.00	0		
BAW31 On 30/09/2022 Spot Bond					0.00000	100.29470			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.99000	98.62452	6.99000	98.60590				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.22765				0.00	400,000,000	200,000,000
Total BAW34 SPOT										0.00	400,000,000	200,000,000
Total For BAW34										0.00	400,000,000	200,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.94658				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.57647				0.00	400,000,000	200,000,000
Total BAW36 SPOT										0.00	400,000,000	200,000,000
Total For BAW36										0.00	400,000,000	200,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.39422				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.47593				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.92500	8.92500	8.92500	103.64015				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.45000	11.45000	11.45000	103.17323				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.43540				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.39195				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.42002				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.42024				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.42689				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.69080				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.49014				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.48573				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.50436				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.48951				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.50362				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.47508				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.50344				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.47599				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.50374				0.00	0	
Total BAYA87 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 BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.48963				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.65433				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.48969				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.46188				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.47562				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.46148				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	100.57406				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.78226				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.58847				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 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	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.57486				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.79711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2(On 30/06/2023 Spot Bond					0.00000	100.60324				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2(On 30/09/2024 Spot Bond					0.00000	100.57439				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.39500	8.39500	8.39500	98.71053				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21(On 05/08/2033 Spot Bond					0.00000	101.37598				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.29450				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.70335				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.11517				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.67076				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.28811				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.95842				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.71500	104.93946	7.71500	104.91752				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL08 On 03/09/2022 Spot Bond					0.00000	100.96623				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.77705				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.60095				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.18646				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.05034				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.79477				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.79106				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.78078				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.75494				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.93790				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.43208				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.46500	110.13633	6.46500	110.11729				0.00	0	
Total BID11 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 BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.60232				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.16060				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.98206				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	99.96453				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.86601				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.16030				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.46700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.22300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.53300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	52.81400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.64679				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.78133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.29997				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.96186				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.86614				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.61239				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.02257				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.01572				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.19494				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.22472				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	101.05880				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.10848				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.15168				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.81417				0.00	0	300,000,00
Total BPPF31 SPOT										0.00	0	300,000,00
Total For BPPF31										0.00	0	300,000,00
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.87345				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.18878				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.35052				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.81063				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.97000	111.18772	7.97000	111.16398				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.20000	112.12502	8.20000	112.10041		7,799,840,000,000.00		951,200,000	475,600,00	
Total CCT02 SPOT								7,799,840,000,000.00		951,200,000	475,600,00	
Total For CCT02								7,799,840,000,000.00		951,200,000	475,600,00	
CCT03 On 15/03/2025 Spot Bond			8.80000	107.92472	8.80000	107.89904				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.16000	10.16000	10.16000	102.60146				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.77799				0.00	0	
Total CGR42 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 CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.51257				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.09575				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.17329				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.91765				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.91213				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.02740	4.77000	105.50700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.03500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.17763				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.49500	107.54590	7.49500	107.52405				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	110.24506	8.70700	113.30100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.60863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37(On 26/07/2022 Spot Bond					0.00000	99.92078				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	105.28710				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	100.02230	10.98000	99.99277				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	109.83200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	115.52000	6.50000	111.28800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	104.41900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.49747				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	101.07376				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	101.06476				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.79000	174.78671	1.79000	174.71780				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.49000	140.90860	5.49000	140.83920				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN454 On 31/01/2025 Spot Bond			5.93000	139.01413	5.93000	138.94407				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	101.05700				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.06666				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.90663				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.91376				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.92500	102.26780	6.92500	102.24890				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.79601				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.45482				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.57342				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.17671				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	94.81849	100.00000	94.58379				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN480										0.00	0	
CLN480 On 02/12/2021 Spot Bond					0.00000	100.88015				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.42000	104.07943	6.42000	104.06126				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.72500	103.90167	6.72500	103.88300				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.57033				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.58077				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.88365				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.12500	108.83587	7.12500	108.81482				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.62757				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.16904				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.17839				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.62860				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.42550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.75609				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.52629				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	96.47003				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.99842	9.96000	100.97131				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	99.78673	10.01000	99.76010				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.98456				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.96369	9.60000	98.28568				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.60363				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.84678				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.07416	9.20000	101.04905				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.60975				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	100.28332				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.18077				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.19453				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.93855				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.60363				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.53960				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.01884				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.62000	104.91765	9.62000	104.89087				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.01385				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.94195				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.02582				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	142.33900				0.00	0	
Total CLN541 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 CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	100.83407				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.04821				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			9.09000	105.23564	9.09000	105.21023				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			9.14000	103.31812	9.14000	103.29262				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			9.23000	107.57737	9.23000	107.55099				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	304.84912				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: 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	
CLN55: On 15/11/2023 Spot Bond					0.00000	101.10249				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	101.08954				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	100.93810				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.03194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	119.24400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.15309				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	104.37987	10.19000	104.36149				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.09000	108.05280	9.09000	108.02670				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.14886				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.85758				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.37436				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.72831				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.08524				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.32000	106.59692	9.32000	106.57054				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.14687				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN574 On 11/02/2024 Spot Bond					0.00000	101.09106				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.57701				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.58989				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.01660				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.28691				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.12981				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.78450				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.66320				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.01233				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.74885				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.82367				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.66192				0.00	0	
Total CLN587 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 CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.53756				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.49339				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.47711				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.28100				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.91000	144.17052	3.91000	116.51175				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.92231				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.36693				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.92231				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.71817				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.27080				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.60392				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.49339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.49339				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.60200				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	101.80706				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.10258				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	101.03234				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	101.60646				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.01846				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.92190				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	104.45181	9.32000	104.42582				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	99.94487				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN611 On 14/04/2026 Spot Bond					0.00000	101.42190				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.69547				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.88979				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.76966				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.34950				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.41600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.93710				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.01351				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.74338				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.23980				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.23523				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.23965				0.00	0	
Total CLN622 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 CLN622										0.00	0	
CLN62: On 20/12/2024 Spot Bond					0.00000	95.06400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62: On 25/01/2023 Spot Bond					0.00000	99.94087				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62: On 25/01/2023 Spot Bond			6.70500	104.88358	6.70500	104.86478				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62: On 19/08/2025 Spot Bond					0.00000	101.13920				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62: On 31/07/2034 Spot Bond					0.00000	91.17249				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62: On 31/07/2034 Spot Bond			12.11500	62.94021	12.11500	83.64069				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62: On 20/11/2022 Spot Bond					0.00000	100.96814				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63: On 19/08/2025 Spot Bond			9.79000	100.71921	9.79000	100.69306				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.13405				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.93198				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	100.20471				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	101.21725				0.00	0	1,050,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total CLN634 SPOT										0.00	0	1,050,000,00
Total For CLN634										0.00	0	1,050,000,00
CLN634 On 19/08/2025 Spot Bond					0.00000	103.01676				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.88170				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.12890				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.16924				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.23187				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.01261				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.88653				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.48409				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.31314				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.48493				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.29146				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN649 On 31/05/2026 Spot Bond					0.00000	100.80551				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.12890				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.90549				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.12890				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.67700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.60249				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.17462				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.14573				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.79300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	98.88200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	114.44700				0.00	0	
Total CLN663 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 CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	136.72000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.15546				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.32377				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.35538				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.33408				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.09734				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.90818				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.24903				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.65059				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	146.37816	4.25785	118.90293				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	146.37816	4.25785	118.90369				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.27477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.34338				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.48148				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.18028				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.29707				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.64160				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.46042				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.47345				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.37873				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.56277				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.56254				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.49368				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69 On 01/07/2022 Spot Bond					0.00000	100.42114				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.49381				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.37638				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.33839				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.78839				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.81798				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.71694				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.97876				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.39724				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.56519				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.91532				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	101.37767				0.00	0	
Total CLN707 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 CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.58293				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.48214				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.35062				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.59759				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.51231				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.94618				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.48539				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.48539				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.48539				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.37405				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.52608				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.35590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.68313				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.68400				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.40429				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.44555				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.44555				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.44555				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.45368				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.45368				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.45368				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.94472				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.00153				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.65194				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.53642				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.24257				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.63994				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.55221				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.57736				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.55100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.24061				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.11173				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.42292				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.20010				0.00	0	
Total CLN743 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 CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.50849				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.72306				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.98773				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.49375				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.46038				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 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	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.57776				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.29253				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 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	
CLN752 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	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.63232				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.60892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN755 SPOT										0.00	0	
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	100.82559				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.80091				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	99.97339				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	101.18551				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.95389				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	92.92154				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	101.63232				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.49272				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.41991				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond			6.97500	6.97500	6.97500	99.44199				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.98451				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.27364				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.19268				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	99.80209				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.39500	98.73284	8.39500	98.71053				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.02500	110.84758	8.02500	110.82375				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			10.34000	107.83309	10.34000	107.80340				0.00	0	1,800,000.00
Total COJ08 SPOT										0.00	0	1,800,000.00
Total For COJ08										0.00	0	1,800,000.00
COJG0 On 09/06/2024 Spot Bond			7.01500	111.22328	7.01500	111.20233				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00

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 COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			7.56000	102.55618	7.56000	102.53527				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.15000	91.97084	12.15000	91.94103				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.74000	97.61441	10.74000	97.58651				0.00	0	75,000,000.00
Total COT03 SPOT										0.00	0	75,000,000.00
Total For COT03										0.00	0	75,000,000.00
CPV01 On 30/06/2029 Spot Bond			9.92500	9.92500	9.92500	106.98654				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.04392				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.86062				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.67643				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.16622				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.86728				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.93753				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.49000	9.49000	9.49000	106.87391				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.31832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.93815				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.99500	105.30570	6.99500	105.28602				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	41.48246	100.00000	41.39114				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	41.48246	100.00000	41.39114				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.50500	106.27162	7.50500	106.25035				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	101.68543	9.69000	101.65928				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.68543	9.69000	101.65928				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.00000	92.66122	12.00000	92.63188				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	101.75562	10.10000	101.72838				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.75562	10.10000	101.72838				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	100.78731				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.26926				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.53141				0.00	20,000,000,000	20,000,000,000
Total DVF22B SPOT										0.00	20,000,000,000	20,000,000,000
Total For DVF22B										0.00	20,000,000,000	20,000,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.08345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.70107				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.09527				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.00055				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.79070				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.72623				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.14239				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.86045				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.58346				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	99.85170				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.32696				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.05065				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN22 On 14/03/2022 Spot Bond			5.75000	102.56449	5.75000	102.54869				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.03500	107.35377	7.03500	107.33327				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.02500	110.48577	5.02500	110.43245				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.00000	97.32402	5.00000	97.27734			39,734,179,000,000.00	7,946,835,800	3,973,417,900	
Total EL037 SPOT									19,734,179,000,000.00	7,946,835,800	3,973,417,900	
Total For EL037									19,734,179,000,000.00	7,946,835,800	3,973,417,900	
EL037/I On 31/01/2037 Spot Bond			2.25000	137.05173	2.25000	136.99605				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.77000	149.75781	3.77000	149.69088				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.78200	135.71972	3.78200	135.65904				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.82500	131.34408	3.82500	131.28518				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.66500	114.38902	4.66500	114.33508			25,413,594,207,000.00	5,447,715,800	4,023,857,900	
Total EL31 SPOT									15,413,594,207,000.00	5,447,715,800	4,023,857,900	
Total For EL31									15,413,594,207,000.00	5,447,715,800	4,023,857,900	
EL36 On 31/01/2036 Spot Bond			4.97000	99.45155	4.97000	99.40395				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	137.05173	2.25000	136.99605				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	164.73512				0.00	0	
Total ELN001 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 ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	162.09759				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	125.40197				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	124.39541				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	122.48726				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	113.80487				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	115.01808				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.95477				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.16349				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.01002				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.82500	105.15635	9.82500	105.12894				0.00	0	18,100,000.00

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 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			11.41500	11.41500	11.41500	98.13662				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.76500	11.76500	11.76500	96.87114				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.89000	9.89000	9.89000	103.93969				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.89000	9.89000	9.89000	104.39316				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.82000	11.82000	11.82000	77.78803				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.97000	10.97000	10.97000	102.64508				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.82000	11.82000	11.82000	97.12723				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.71117				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.64757				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.58265				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.56742				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	101.05063				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.78644				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.83418				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.68937				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.07079				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.56223				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.69902				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.71857				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.01365				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.65403				0.00	160,000,000	80,000,000
Total EQT005 SPOT										0.00	160,000,000	80,000,000
Total For EQT005										0.00	160,000,000	80,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	99.84277				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.43392				0.00	0	
Total EQT007 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 EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.19217				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.97808				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.93369				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.04904				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.94256				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.98690				0.00	0	6,300,00
Total ERS3C6 SPOT										0.00	0	6,300,00
Total For ERS3C6										0.00	0	6,300,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.91953				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.89820				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.03125				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.35500	106.74046	6.35500	106.72232				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	102.38803	10.00000	102.36088				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.89000	96.67176	8.89000	96.64866			102,432,358,000.00		11,522,200	2,540,973,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES26 SPOT										102,432,358,000.00	11,522,200	2,540,973,80
Total For ES26										102,432,358,000.00	11,522,200	2,540,973,80
ES26/R On 02/04/2026 Spot Bond			7.85000	100.42397	7.85000	100.40272				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.33500	76.02922	11.42500	75.53180			136,954,004,000.00		12,082,400	11,243,941,20
Total ES33 SPOT									136,954,004,000.00		12,082,400	11,243,941,20
Total For ES33									136,954,004,000.00		12,082,400	11,243,941,20
ES33/R On 15/09/2033 Spot Bond			7.50000	100.75539	7.50000	100.73490				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.79500	74.66017	11.90000	74.00675			31,002,862,625,000.00		2,628,475,000	5,355,500,00
Total ES42 SPOT									31,002,862,625,000.00		2,628,475,000	5,355,500,00
Total For ES42									31,002,862,625,000.00		2,628,475,000	5,355,500,00
ES42/R On 25/04/2042 Spot Bond			8.50000	99.93179	8.50000	99.90907				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	100.63030				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.48358				0.00	100,000,000	54,500,00
Total EXX05 SPOT										0.00	100,000,000	54,500,00
Total For EXX05										0.00	100,000,000	54,500,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.50585				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.96185				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.92571				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.97466				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.01963				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.88576				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.31513				0.00	400,000,000	200,000,000
Total FIFB19 SPOT										0.00	400,000,000	200,000,000
Total For FIFB19										0.00	400,000,000	200,000,000
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.84843				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.20781				0.00	0	560,000,000
Total FIFG01 SPOT										0.00	0	560,000,000
Total For FIFG01										0.00	0	560,000,000
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.29199				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.84677				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	101.46718				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.68101				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.18732				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.63859				0.00	0	527,100,000
Total FRB24 SPOT										0.00	0	527,100,000

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 FRB24										0.00	0	527,100,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.89882				0.00	6,421,180,000	2,800,000,00
Total FRB25 SPOT										0.00	6,421,180,000	2,800,000,00
Total For FRB25										0.00	6,421,180,000	2,800,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.31064				0.00	0	2,500,000,00
Total FRB26 SPOT										0.00	0	2,500,000,00
Total For FRB26										0.00	0	2,500,000,00
FRB27 On 03/06/2026 Spot Bond			9.59000	106.10030	9.59000	106.07315				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.67550				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.47925				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.39000	99.20124	8.39000	99.17883				0.00	0	2,300,00
Total FRB30 SPOT										0.00	0	2,300,00
Total For FRB30										0.00	0	2,300,00
FRBI22 On 31/01/2022 Spot Bond			1.25000	175.04698	1.25000	174.98055				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.01000	322.17759	2.01000	322.04868				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.80500	2.80500	2.80500	153.08809				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.62000	202.66314	3.62000	202.57315				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.12000	4.12000	4.12000	107.31150				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.86500	4.86500	4.86500	220.67245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.24000	92.30015	5.24000	92.25516				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.25000	93.62106	5.25000	93.57553				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.98000	6.98000	6.98000	81.44488				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.06000	7.06000	7.06000	80.60984				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.09000	4.09000	4.09000	147.07549				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	97.03989				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC221 On 31/01/2022 Spot Bond			1.90000	174.73378	1.90000	174.66439				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC233 On 31/01/2022 Spot Bond			2.76000	174.32112	2.76000	174.24782				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC251 On 13/02/2022 Spot Bond					0.00000	101.34762				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	100.58790				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.61745				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.92270				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.32032				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.13387				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.88981				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.55215				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	113.58445				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.47273				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.52087				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	111.58834				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.48235				0.00	0	
Total FRC289 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 FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.22347				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.03779				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.05581				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.76321				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	101.47116				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.42810				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.97082				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.40259				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.78266				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.40403				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.47222				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.54196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.59409				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.78803				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.61389				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.33833				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.53523				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.59387				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.74472				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.54765				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.25234				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.37214				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.29354				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32(On 27/12/2022 Spot Bond					0.00000	100.81381				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	101.10417				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.08683				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.35797				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.06602				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.13122				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.39061				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.70133				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.47742				0.00	80,000,000	40,000,000
Total FRC343 SPOT										0.00	80,000,000	40,000,000
Total For FRC343										0.00	80,000,000	40,000,000
FRC34(On 15/10/2022 Spot Bond					0.00000	100.09328				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.63731				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.07441				0.00	0	
Total FRC347 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 FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.69649				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.51650				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	101.38005				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.87375				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.91788				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.54077				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.54303				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.52854				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.54474				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 31/01/2022 Spot Bond					0.00000	101.06412				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.47268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.57584				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.37013				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2022 Spot Bond					0.00000	100.32280				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	101.17451				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	101.27515				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	101.55756				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	100.79103				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	100.93754				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.36100				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.36502				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	99.93333				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	99.93365				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.40203				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.40669				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.70044				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.69648				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.49060				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.47483				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 16/12/2021 Spot Bond					0.00000	100.32330				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.54000	2.54000	2.54000	174.35420				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.48000	2.48000	2.48000	174.38323				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.49000	2.49000	2.49000	174.37838				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.49000	102.90734	4.49000	102.85918				0.00	0	
Total FRI33 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 FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.85000	111.75627	4.85000	111.70311				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.26931				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.01248				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.93823				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.62996				0.00	0	2,300,000,00
Total FRJ24 SPOT										0.00	0	2,300,000,00
Total For FRJ24										0.00	0	2,300,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.28741				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.71669				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.74057				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.41830				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.84242				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.42533				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.43800	4.43800	4.43800	98.83047				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	112.13017				0.00	0	276,000,00
Total FRS101 SPOT										0.00	0	276,000,00
Total For FRS101										0.00	0	276,000,00
FRS10 On 23/01/2024 Spot Bond					0.00000	99.51840				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.95019				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.96000	110.20653	4.96000	110.15378				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.71500	223.93574	4.71500	223.82985				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.10000	108.27121	5.10000	108.21900				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.74500	4.74500	4.74500	223.19403				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.64000	149.21499	3.64000	149.14884				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	129.53196	3.70500	129.47430				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.90000	111.04862	4.90000	110.99566				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.86500	220.77772	4.86500	220.67245				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			4.91500	219.73705	4.91500	219.63199				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.17000	121.42459	3.17000	151.35123				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.94500	219.11549	4.94500	219.01056				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.10000	108.27121	5.10000	108.21900				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.31000	194.68340	4.31000	194.59334				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.85000	98.57389	5.85000	98.52441				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.20000	195.93124	4.20000	195.84119				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.26000	195.24948	4.26000	195.15941				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.45500	208.86854	5.45500	208.76568				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.80000	99.18678	5.80000	99.13712				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	108.21900				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.08000	108.54518	5.08000	108.49289				0.00	0	
Total FRS136 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 FRS136										0.00	0	
FRS13: On 31/03/2028 Spot Bond			4.07000	197.41771	4.07000	197.32766				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13: On 07/12/2033 Spot Bond			5.22500	213.41597	5.22500	213.31216				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.20000	195.93124	4.20000	195.84119				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.20000	195.93124	4.20000	195.84119				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.60100	202.88807	3.60100	202.79809				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			3.94000	147.82953	3.94000	147.76281				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/01/2022 Spot Bond			1.60000	174.87820	1.60000	174.81016				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.55000	191.99213	4.55000	191.90209				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.59000	191.54772	4.59000	191.45766				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			3.91000	147.96739	3.91000	147.90072				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.06500	197.47513	4.06500	197.38508				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	191.34675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	5.84628				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.01343				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.01797				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.48920				0.00	0	6,700,00
Total FRS180 SPOT										0.00	0	6,700,00
Total For FRS180										0.00	0	6,700,00
FRS18(On 27/09/2025 Spot Bond					0.00000	100.40756				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	197.33139				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	148.24571				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	179.75977				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	38.99559				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	101.04996				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	101.20782				0.00	0	6,700,00
Total FRS199 SPOT										0.00	0	6,700,00
Total For FRS199										0.00	0	6,700,00
FRS20(On 12/08/2025 Spot Bond					0.00000	101.09917				0.00	0	9,000,00
Total FRS200 SPOT										0.00	0	9,000,00
Total For FRS200										0.00	0	9,000,00
FRS20(On 06/08/2025 Spot Bond					0.00000	100.87151				0.00	0	6,700,00
Total FRS201 SPOT										0.00	0	6,700,00
Total For FRS201										0.00	0	6,700,00
FRS20(On 14/10/2025 Spot Bond					0.00000	100.10974				0.00	0	4,500,00
Total FRS206 SPOT										0.00	0	4,500,00
Total For FRS206										0.00	0	4,500,00
FRS20(On 18/11/2024 Spot Bond					0.00000	100.94742				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	100.42589				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	100.42816				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	

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 FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	100.47742				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 31/07/2022 Spot Bond					0.00000	102.20602				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	101.08435				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	103.40041				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	109.04802				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	117.46889				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.86643				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.27475				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	78.59834				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.06485				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	112.49376				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.32475				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.04755				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	

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 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	101.03648				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	101.03876				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	100.49746				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	101.03194				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.68784				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	109.06259				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25(On 24/03/2022 Spot Bond					0.00000	100.76156				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	100.57375				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	101.00190				0.00	0	
Total FRS261 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 FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26: On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	100.38392				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	109.21883				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.38682				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26: On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27: On 05/07/2022 Spot Bond					0.00000	106.92905				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27: On 14/07/2022 Spot Bond					0.00000	100.23536				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27: On 21/07/2022 Spot Bond					0.00000	102.16520				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.38449				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 18/08/2022 Spot Bond					0.00000	100.88751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	100.60505				0.00	0	
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	100.44458				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.48310				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.66249				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.53855				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.06996				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	323.33002				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.55000	325.13159	1.55000	325.00558				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.55000	1.55000	1.55000	325.00558				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS46 On 31/01/2022 Spot Bond			0.84000	175.24512	0.84000	175.18055				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.84000	175.24512	0.84000	175.18055				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.18024				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.80000	103.62452	4.80000	103.57537				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.23500	72.50240	4.23500	112.19261				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	151.87220				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.34000	3.34000	3.34000	150.55022				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	318.24394				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.59500	5.59500	5.59500	103.86407				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.99000	114.33776	6.99000	114.31629				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.18000	110.65081	7.18000	110.62960				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.95000	106.77294	7.95000	106.75007			13,397,340,000.00		1,685,200	5,993,000
Total FRX26 SPOT									13,397,340,000.00		1,685,200	5,993,000

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 FRX26										13,397,340,000.00	1,685,200	5,993,00
FRX27 On 07/03/2027 Spot Bond			7.98000	110.75768	7.98000	110.73374				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.40000	111.13081	8.40000	111.10596				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.03000	106.30647	9.03000	106.28096				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.30500	102.77525	9.30500	102.74985				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.44000	107.69601	9.44000	107.66872				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.67500	77.29339	10.67500	77.27131				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.74672				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.10716				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.87166				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.82934				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.85809				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.86655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.09198				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.09686				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.10333				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.10654				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.92772				0.00	20,000,000	740,000,00
Total GBL05 SPOT										0.00	20,000,000	740,000,00
Total For GBL05										0.00	20,000,000	740,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.80593				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	100.82342				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.86455				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.81834				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.84973				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.18900				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			3.72000	114.67523	3.72000	114.62407				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.71028				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.54500	106.75103	6.54500	106.73214				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.88464				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.93812				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.99000	106.68130	6.99000	106.66116				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.04533				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.90200				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.79423				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.04785				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.40515				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.30324				0.00	50,000,000	25,000,000
Total GRT27 SPOT										0.00	50,000,000	25,000,000

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 GRT27										0.00	50,000,000	25,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	100.54709				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.27123				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.15347				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.73491				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.73733				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.54228				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.67998				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.00830				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.31008				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.85073				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.04738				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.43176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.91222				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.34141				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	99.98660				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.17405				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.37049				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.54281				0.00	160,000,000	80,000,000
Total H10T2 SPOT										0.00	160,000,000	80,000,000
Total For H10T2										0.00	160,000,000	80,000,000
H10T3 On 28/10/2021 Spot Bond					0.00000	101.38825				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.93676				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.04169				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.45971				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.29152				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.71362				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.97208				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.90729				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.34640				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.76785				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.65287				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.60869				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.33121				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.31114				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.30549				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.15000	321.28543	2.15000	321.15569				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.50000	2.50000	2.50000	327.16833				0.00	0	
Total HWAY24 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 HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.35500	101.57885	10.35500	101.55099				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.82000	78.04534	4.82000	102.38331				0.00	0	246,000,00
Total HWAY33 SPOT										0.00	0	246,000,00
Total For HWAY33										0.00	0	246,000,00
HWAY3 On 31/07/2034 Spot Bond			11.35500	88.03867	11.35500	88.01225		9,315,421,713,000.00		820,380,600	4,109,410,30	
Total HWAY34 SPOT								9,315,421,713,000.00		820,380,600	4,109,410,30	
Total For HWAY34								9,315,421,713,000.00		820,380,600	4,109,410,30	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.10929	100.00000	11.08484				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.42500	87.13778	11.42500	87.11148				0.00	0	5,300,000,00
Total HWAY35 SPOT										0.00	0	5,300,000,00
Total For HWAY35										0.00	0	5,300,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.10770	100.00000	11.08325				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.24182				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.05900				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.74203				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.55000	154.37942	2.49000	154.60595		912,273,957,800,000.00	749,911,356,000	441,261,094,50		
Total I2025 SPOT								12,273,957,800,000.00	749,911,356,000	441,261,094,50		
Total For I2025								12,273,957,800,000.00	749,911,356,000	441,261,094,50		
I2029 On 31/03/2029 Spot Bond			3.27000	113.75522	3.25000	113.86130		777,971,063,606,000.00	543,722,037,800	240,359,868,90		
Total I2029 SPOT								7,971,063,606,000.00	543,722,037,800	240,359,868,90		
Total For I2029								7,971,063,606,000.00	543,722,037,800	240,359,868,90		
I2033 On 28/02/2033 Spot Bond			4.00000	108.00335	3.99000	108.06115		625,285,090,400,000.00	156,321,272,600	164,211,944,10		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2033 SPOT									25,285,090,400,000.00	156,321,272,600	164,211,944,100
Total For I2033									25,285,090,400,000.00	156,321,272,600	164,211,944,100
I2038 On 31/01/2038 Spot Bond			4.21000	121.30692	4.20000	121.40802			547,904,155,208,000.00	130,143,504,800	331,948,242,400
Total I2038 SPOT									17,904,155,208,000.00	130,143,504,800	331,948,242,400
Total For I2038									17,904,155,208,000.00	130,143,504,800	331,948,242,400
I2046 On 31/03/2046 Spot Bond			4.22000	109.17332	4.24000	108.75571			266,114,171,444,000.00	63,060,230,200	301,041,305,100
Total I2046 SPOT									36,114,171,444,000.00	63,060,230,200	301,041,305,100
Total For I2046									36,114,171,444,000.00	63,060,230,200	301,041,305,100
I2050 On 31/12/2050 Spot Bond			4.26000	111.73861	4.25000	111.89363			316,681,613,820,000.00	74,338,407,000	311,715,453,500
Total I2050 SPOT									16,681,613,820,000.00	74,338,407,000	311,715,453,500
Total For I2050									16,681,613,820,000.00	74,338,407,000	311,715,453,500
IBL101 On 24/05/2022 Spot Bond			6.44000	6.44000	6.44000	105.19604			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.22124			0.00	900,000,000	900,000,000
Total IBL102 SPOT									0.00	900,000,000	900,000,000
Total For IBL102									0.00	900,000,000	900,000,000
IBL109 On 07/12/2023 Spot Bond			2.27000	320.52326	2.27000	320.39278			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.90744			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.83834			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.03155			0.00	800,000,000	800,000,000
Total IBL123 SPOT									0.00	800,000,000	800,000,000
Total For IBL123									0.00	800,000,000	800,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	100.92958			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.14337			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL129 On 30/05/2022 Spot Bond					0.00000	100.78005				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.09711				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.05139				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.74856				0.00	5,000,000,000	2,500,000,000
Total IBL133 SPOT										0.00	5,000,000,000	2,500,000,000
Total For IBL133										0.00	5,000,000,000	2,500,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.14557				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.88967				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.83343				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.71209				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.63989				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.83696				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.83270				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.48068				0.00	0	7,400,000
Total IBL145 SPOT										0.00	0	7,400,000

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 IBL145										0.00	0	7,400,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.27072				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.72051				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.75157				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.83423				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.82822				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.03526				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.99998				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.99990				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.01342				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.15953				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.11838				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.22321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.11269				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.86272				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.89340				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.02465				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.02554				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.87053				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.81555				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.77093				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.79819				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.66607				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.55373				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL191 On 10/09/2026 Spot Bond					0.00000	100.57326				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.18367				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 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 IBL193 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For IBL193									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
IBL36 On 31/01/2022 Spot Bond			0.92000	0.92000	0.92000	175.14149			0.00	0		
Total IBL36 SPOT									0.00	0		
Total For IBL36									0.00	0		
IBL60 On 17/02/2024 Spot Bond			7.12500	108.40623	7.12500	108.38560			0.00	0		
Total IBL60 SPOT									0.00	0		
Total For IBL60									0.00	0		
IBL67 On 31/01/2022 Spot Bond			1.19000	175.07595	1.19000	175.00978			0.00	0	1,000,000	
Total IBL67 SPOT									0.00	0	1,000,000	
Total For IBL67									0.00	0	1,000,000	
IBL78 On 25/11/2022 Spot Bond			5.51500	108.80889	5.51500	108.79281			0.00	0		
Total IBL78 SPOT									0.00	0		
Total For IBL78									0.00	0		
IBL98 On 03/10/2023 Spot Bond					0.00000	101.54643			0.00	0		
Total IBL98 SPOT									0.00	0		
Total For IBL98									0.00	0		
IDCG06 On 24/11/2024 Spot Bond			8.79000	105.92141	8.79000	105.89665			0.00	0		
Total IDCG06 SPOT									0.00	0		
Total For IDCG06									0.00	0		
IDCG08 On 13/05/2030 Spot Bond			10.31500	110.32062	10.31500	110.48340			0.00	0		
Total IDCG08 SPOT									0.00	0		
Total For IDCG08									0.00	0		
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.68047			0.00	0		
Total IDCG10 SPOT									0.00	0		
Total For IDCG10									0.00	0		
IDCG11 On 05/12/2026 Spot Bond			9.51000	109.21364	9.51000	109.18592			0.00	0		
Total IDCG11 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 IDCG11										0.00	0	
IDCG11 On 26/04/2023 Spot Bond					0.00000	99.14630				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG13 On 12/11/2021 Spot Bond					0.00000	100.96539				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	100.03224				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.66860				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.07019				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.53123				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.26043				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.43438				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.12297				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	99.97976				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.53933				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.24000	104.47764	8.24000	104.45458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.80401				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.63992				0.00	0	76,000,00
Total INLV01 SPOT										0.00	0	76,000,00
Total For INLV01										0.00	0	76,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	103.98425				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.75497				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.71865				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.09871				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.90020				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.53138				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.43804				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.44591				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF21 On 17/03/2022 Spot Bond					0.00000	100.36403				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.75726				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.14457				0.00	0	4,500,00
Total IPF24 SPOT										0.00	0	4,500,00
Total For IPF24										0.00	0	4,500,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.08804				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.07053				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.08995				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.35596				0.00	400,000,000	200,000,00
Total IPF30 SPOT										0.00	400,000,000	200,000,00
Total For IPF30										0.00	400,000,000	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.89187				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.30722				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.57771				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.83500				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.52623				0.00	0	
Total IPFG01 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 IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.60940	2.75000	100.60188				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.96000	187.49199	4.96000	187.40200				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.74843				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.34000	2.34000	2.34000	174.45101				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.58702				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.46000	8.46000	8.46000	105.49202				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.72303				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.78500	174.78912	1.78500	174.72023				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.31871				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.03841				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.86000	188.57839	4.86000	188.48839				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.94000	104.50583	6.94000	104.48613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.19085				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.47063				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.72513				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.10500				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.14843				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.43676				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.70863				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.69626				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.74245				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.76826				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.54070				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.69282				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.41844				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.16718				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.98345				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.66198				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.51294				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.47204	7.40000	102.45170				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.84254				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.84000				0.00	0	
Total IVC188 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 IVC188									0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.02671			0.00	0	
Total IVC189 SPOT									0.00	0	
Total For IVC189									0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.54765			0.00	0	
Total IVC190 SPOT									0.00	0	
Total For IVC190									0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.61479	7.23000	101.59518		17,930,400,000,000.00	2,480,000,000	1,240,000,000	
Total IVC194 SPOT								17,930,400,000,000.00	2,480,000,000	1,240,000,000	
Total For IVC194								17,930,400,000,000.00	2,480,000,000	1,240,000,000	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.30733			0.00	0	
Total IVC196 SPOT									0.00	0	
Total For IVC196									0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.28197			0.00	0	
Total IVC198 SPOT									0.00	0	
Total For IVC198									0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.78911			0.00	0	
Total IVC199 SPOT									0.00	0	
Total For IVC199									0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.05625	7.45000	101.03584			0.00	0	
Total IVC200 SPOT									0.00	0	
Total For IVC200									0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.76537			0.00	0	
Total IVC201 SPOT									0.00	0	
Total For IVC201									0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.40291	3.91012	103.94597			0.00	0	
Total IVC202 SPOT									0.00	0	
Total For IVC202									0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.96713			0.00	0	
Total IVZ063 SPOT									0.00	0	
Total For IVZ063									0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.89053			0.00	0	
Total IVZ064 SPOT									0.00	0	
Total For IVZ064									0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.81405			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.73768				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.57496				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.49706				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.41928				0.00	0	
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	99.34487				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.09861				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.02051				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	100.59843				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.42500	99.92964	6.42500	99.91206				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.43183				0.00	0	4,500,00
Total KAP012 SPOT										0.00	0	4,500,00
Total For KAP012										0.00	0	4,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP01 On 24/05/2022 Spot Bond					0.00000	100.97992				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	100.02695				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	101.16513				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 29/04/2022 Spot Bond					0.00000	100.22455				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.02966				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.22415				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	99.90005				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.56028				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.56222				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.80016				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.99000	120.30926	8.99000	120.28052				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.83553				0.00	0	
Total LGL05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.93500	103.45087	6.93500	103.43151				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.18808				0.00	50,000,000	25,000,00
Total LGL07 SPOT										0.00	50,000,000	25,000,00
Total For LGL07										0.00	50,000,000	25,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.53981				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.94219				0.00	0	700,000,00
Total LGL09 SPOT										0.00	0	700,000,00
Total For LGL09										0.00	0	700,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.70385				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.11957				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.84755				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.57033				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.91726				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.94262				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.78838				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.53862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.77395				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.83606				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.63090				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.98444				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.44725				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.64509				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.81739				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.92542				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.69042				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.88650				0.00	4,480,000,000	2,240,000,000
Total MBP046 SPOT										0.00	4,480,000,000	2,240,000,000
Total For MBP046										0.00	4,480,000,000	2,240,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.75397				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
MBP04 On 27/03/2022 Spot Bond					0.00000	100.32002				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.32654				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.08300				0.00	60,000,000	30,000,000
Total MBP050 SPOT										0.00	60,000,000	30,000,000
Total For MBP050										0.00	60,000,000	30,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.78197				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.31549				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.24000	8.24000	8.24000	111.95672				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.33400	105.58237	6.33400	105.56448		3,293,680,000,000.00		520,000,000	1,310,000,000	
Total MMIG05 SPOT								3,293,680,000,000.00		520,000,000	1,310,000,000	
Total For MMIG05								3,293,680,000,000.00		520,000,000	1,310,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.23911				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.59079				0.00	50,000,000	25,000,000
Total MMIG07 SPOT										0.00	50,000,000	25,000,000
Total For MMIG07										0.00	50,000,000	25,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	101.53022				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.89000	105.00194	8.89000	104.97699				0.00	0	2,200,000
Total MML02 SPOT										0.00	0	2,200,000
Total For MML02										0.00	0	2,200,000
MML03 On 15/03/2028 Spot Bond					0.00000	101.65915				0.00	0	
Total MML03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.14000	94.61122	9.14000	94.78867				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.97900				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.86477				0.00	100,000,000	50,000,00
Total MTN09 SPOT										0.00	100,000,000	50,000,00
Total For MTN09										0.00	100,000,000	50,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.49825				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.04757				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.40828				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.03153				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.07081				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.60894				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.34451				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.09923				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.65957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.48847				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.05570				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.87273				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.83500	99.91432	8.83500	99.89085				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.86190				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.50018				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.72505				0.00	0	500,000,0€
Total MTN26 SPOT										0.00	0	500,000,0€
Total For MTN26										0.00	0	500,000,0€
MTN27 On 29/06/2028 Spot Bond					0.00000	101.17999				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.52109				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.55547				0.00	0	500,000,0€
Total MTN29 SPOT										0.00	0	500,000,0€
Total For MTN29										0.00	0	500,000,0€
MTN30 On 15/09/2028 Spot Bond					0.00000	100.53689				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.29083				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.91387				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.91387				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.97820				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.97812				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.98393				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.50172				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.64454				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.95308				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.43688				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.56047				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.66535				0.00	0	
Total N7D25 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 N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.76165				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.67500	105.11259	6.67500	105.09384				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.02500	107.20902	7.02500	107.18890				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.77000	105.08304	9.77000	105.05581				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.27639				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.25460				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.16368				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.24037				0.00	0	1,000,000,00
Total NBG04G SPOT										0.00	0	1,000,000,00
Total For NBG04G										0.00	0	1,000,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	99.94976				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.16375				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.59000	107.76506	6.59000	107.74575				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.89000	102.54172	5.89000	102.52547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/On 12/02/2025 Spot Bond			7.15400	108.42941	7.15400	108.40871			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/On 22/04/2026 Spot Bond			8.39000	105.74837	8.39000	105.72462			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19/On 01/06/2022 Spot Bond			6.42000	105.64779	6.42000	105.62955			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/On 01/06/2026 Spot Bond			7.70000	114.19012	7.70000	114.16656			0.00	0	1,600,00
Total NBK20A SPOT									0.00	0	1,600,00
Total For NBK20A									0.00	0	1,600,00
NBK21/On 21/07/2027 Spot Bond			8.65500	111.45530	8.65500	111.42964			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/On 19/11/2022 Spot Bond			5.51500	108.95634	5.51500	108.94024			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/On 19/11/2025 Spot Bond			7.37500	115.98948	7.37500	115.96666			0.00	0	500,00
Total NBK23A SPOT									0.00	0	500,00
Total For NBK23A									0.00	0	500,00
NBK24/On 19/11/2027 Spot Bond			8.41500	116.41915	8.41500	116.39308			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24/On 11/02/2022 Spot Bond					0.00000	101.02722			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/On 17/02/2023 Spot Bond			6.00000	6.00000	6.00000	107.70952			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25/On 12/02/2025 Spot Bond					0.00000	103.25451			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26/ On 10/05/2023 Spot Bond			100.00000	40.74312	100.00000	40.65342				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.56049				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.72500	113.93975	8.72500	113.91331				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			6.07500	108.72969	6.07500	108.71201				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.91500	112.45727	7.91500	112.43354				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.37500	108.50488	6.37500	108.48637				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			6.09500	110.53402	6.09500	110.51599				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.29458				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.74110				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.84818				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.56500	10.56500	10.56500	73.84320				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.15007				0.00	0	
Total NBK40B 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 NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.17745				0.00	0	6,700,00
Total NBK42B SPOT										0.00	0	6,700,00
Total For NBK42B										0.00	0	6,700,00
NBK43I On 20/02/2024 Spot Bond					0.00000	102.54304				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.59784				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.87338				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.24005				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.95899				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.67417				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.94444				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.94802				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.54019				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.39558				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.53659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.15123				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.09078				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.19504				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.57962				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.98032				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.18107				0.00	4,400,000,000	1,100,000,000
Total NBKB60 SPOT										0.00	4,400,000,000	1,100,000,000
Total For NBKB60										0.00	4,400,000,000	1,100,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.90320				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.03307				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.08517				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.49331				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.73500	102.87051	9.73500	102.84349				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.48911				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.77000	102.42360	9.77000	102.39661				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.49331				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.49991				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.50831				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.60217				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.60217				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.88777				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.00577				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.72271				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.23721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.66604				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.87696				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.94724				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.41011				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.12839				0.00	0	6,700,00
Total NGL08 SPOT										0.00	0	6,700,00
Total For NGL08										0.00	0	6,700,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.68376				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.91534				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.02831				0.00	0	1,300,00
Total NGLT1B SPOT										0.00	0	1,300,00
Total For NGLT1B										0.00	0	1,300,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.57267				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.35099				0.00	0	1,130,800,00
Total NGT104 SPOT										0.00	0	1,130,800,00
Total For NGT104										0.00	0	1,130,800,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.97077				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 05/08/2025 Spot Bond					0.00000	104.67666				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.97276				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.73943				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.75505				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.10324				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.08348				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.49737				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.64911				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.10278				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.73748				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.55026				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.21770				0.00	0	
Total NHM018 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 NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.38358				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.86732				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.91500	4.91500	4.91500	219.63199				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.57000	3.57000	3.57000	203.16571				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.24500	3.24500	3.24500	150.99722				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.54500	3.54500	3.54500	111.59156				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	110.29357				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	150.50326				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	202.76727	3.45000	202.67828				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	151.44580				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.21500	3.21500	3.21500	207.42997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.36000	205.76598	3.36000	205.67606				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.06500	108.75118	5.06500	108.69885				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.60154				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.71445				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.90379				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.48944				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.61033				0.00	0	6,700,0€
Total NN022 SPOT										0.00	0	6,700,0€
Total For NN022										0.00	0	6,700,0€
NN023 On 07/11/2025 Spot Bond					0.00000	101.76044				0.00	0	4,500,0€
Total NN023 SPOT										0.00	0	4,500,0€
Total For NN023										0.00	0	4,500,0€
NN026 On 21/11/2025 Spot Bond					0.00000	101.19174				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.91555				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.71168				0.00	0	8,500,0€
Total NN034 SPOT										0.00	0	8,500,0€
Total For NN034										0.00	0	8,500,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN036 On 28/02/2023 Spot Bond					0.00000	101.10259				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.74942				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.79499				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.92989				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.35788				0.00	0	6,700,00
Total NN040 SPOT										0.00	0	6,700,00
Total For NN040										0.00	0	6,700,00
NN043 On 03/03/2023 Spot Bond					0.00000	149.21919				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.26791				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	149.00331				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	142.20112				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.59020				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.03446				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.01315				0.00	0	
Total NN054 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 NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	96.69213				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	92.46740				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.27749				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.62120				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.32617				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.65701				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.86929				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.43713				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.89447				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.50854				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.63060				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.57571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.50854				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.11941				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.15772				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.60140				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.45000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.89000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	124.52000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	123.02000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	122.11538				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	114.51266				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 18/11/2021 Spot Bond					0.00000	100.86719				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.60117				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	108.35675				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	114.51266				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	108.34490				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.30282				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
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	0.00000				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	92.65660				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	102.13240				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	102.10623				0.00	0	
Total NNF044 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 NNF044										0.00	0	
NNF04: On 29/10/2021 Spot Bond					0.00000	99.89461				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	96.83468				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/11/2021 Spot Bond					0.00000	102.04897				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.98609				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04: On 08/11/2021 Spot Bond					0.00000	100.96255				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05: On 12/11/2021 Spot Bond					0.00000	100.92180				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05: On 18/11/2021 Spot Bond					0.00000	100.83726				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	100.83225				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 23/11/2021 Spot Bond					0.00000	100.76778				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05: On 30/11/2021 Spot Bond					0.00000	100.67306				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05: On 08/12/2021 Spot Bond					0.00000	100.55005				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05: On 13/12/2021 Spot Bond					0.00000	100.47942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF056 On 22/03/2022 Spot Bond					0.00000	100.40010				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.39055				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.39055				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF059 On 12/09/2024 Spot Bond					0.00000	101.00434				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.31525				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF060 On 29/12/2021 Spot Bond					0.00000	100.29964				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF061 On 29/12/2021 Spot Bond					0.00000	100.30261				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF062 On 04/01/2022 Spot Bond					0.00000	100.28479				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF063 On 13/01/2022 Spot Bond					0.00000	100.10878				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF064 On 13/01/2022 Spot Bond					0.00000	100.10878				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	131.84654				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.42875				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.90426				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.90595				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.83200				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.67970				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.59291				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.97031				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.92999				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.75186				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.72791				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.77591				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.09500	104.71441	7.09500	104.69457			1,255,815,000,000.00	177,000,000	88,500,00	
Total NRA022 SPOT									1,255,815,000,000.00	177,000,000	88,500,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For NRA022										1,255,815,000,000.00	177,000,000	88,500,000
NRA02: On 31/05/2023 Spot Bond			2.48000	203.36264	2.48000	203.27869				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.19500	115.00768	10.19500	114.97644				0.00	0	420,000,000
Total NRA028 SPOT										0.00	0	420,000,000
Total For NRA028										0.00	0	420,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	17.12958	100.00000	17.09167				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	100.59919				0.00	0	3,400,000
Total NTC21 SPOT										0.00	0	3,400,000
Total For NTC21										0.00	0	3,400,000
NTC23 On 15/02/2023 Spot Bond					0.00000	101.34612				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.89881				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.53750				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.54465				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.44904				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.63188				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.87900				0.00	0	19,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
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	100.47234				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.69427				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.38500	102.50613	6.38500	102.48866				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.97000	109.74210	7.97000	109.71842				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			6.61000	104.79929	6.61000	104.78047				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.44500	110.64665	8.44500	110.62138				0.00	0	660,000.00
Total OML10 SPOT										0.00	0	660,000.00
Total For OML10										0.00	0	660,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	100.48505				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.44915				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.41077				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.89493				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.89755				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	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
PEP03 On 05/05/2024 Spot Bond					0.00000	101.54937				0.00	0	10,000,000,00
Total PEP03 SPOT										0.00	0	10,000,000,00
Total For PEP03										0.00	0	10,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.33580				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.79866				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.81480				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.20623				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.94259				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.06087				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.07776				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.09465				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.91000	114.31413	7.99000	113.93425			286,074,418,927,000.00	3,196,722,429,700	3,972,996,496,30	
Total R186 SPOT									36,074,418,927,000.00	196,722,429,700	372,996,496,30	
Total For R186									36,074,418,927,000.00	196,722,429,700	372,996,496,30	
R197 On 07/12/2023 Spot Bond			1.28000	326.88178	1.20000	327.27890			212,167,281,920,000.00	165,755,689,000	108,876,994,50	
Total R197 SPOT									12,167,281,920,000.00	165,755,689,000	108,876,994,50	
Total For R197									12,167,281,920,000.00	165,755,689,000	108,876,994,50	
R202 On 07/12/2033 Spot Bond			3.96000	240.68371	3.91500	241.61953			090,296,856,044,000.00	275,327,488,900	233,781,052,00	
Total R202 SPOT									10,296,856,044,000.00	275,327,488,900	233,781,052,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R202									10,296,856,044,000.00	275,327,488,900	233,781,052,00
R2023 On 28/02/2023 Spot Bond			5.39500	104.14351	5.42500	104.08852			075,100,990,927,000.00	2,238,202,222,600	1,098,155,626,30
Total R2023 SPOT									5,100,990,927,000.00	238,202,222,600	098,155,626,30
Total For R2023									5,100,990,927,000.00	238,202,222,600	098,155,626,30
R2030 On 31/01/2030 Spot Bond			9.36500	94.04103	9.47000	93.45412			503,432,473,178,000.00	2,082,587,557,200	1,024,562,410,80
Total R2030 SPOT									13,432,473,178,000.00	082,587,557,200	024,562,410,80
Total For R2030									13,432,473,178,000.00	082,587,557,200	024,562,410,80
R2032 On 31/03/2032 Spot Bond			9.95500	89.57270	10.07000	88.87091			575,464,919,598,000.00	2,569,107,475,600	1,676,870,106,40
Total R2032 SPOT									5,464,919,598,000.00	569,107,475,600	676,870,106,40
Total For R2032									5,464,919,598,000.00	569,107,475,600	676,870,106,40
R2035 On 28/02/2035 Spot Bond			10.42500	90.21004	10.52000	89.56531			236,570,629,750,000.00	1,653,388,070,000	1,147,932,950,40
Total R2035 SPOT									16,570,629,750,000.00	653,388,070,000	147,932,950,40
Total For R2035									16,570,629,750,000.00	653,388,070,000	147,932,950,40
R2037 On 31/01/2037 Spot Bond			10.62000	86.03709	10.70500	85.45602			263,555,650,312,000.00	1,908,056,087,600	1,450,988,796,10
Total R2037 SPOT									13,555,650,312,000.00	908,056,087,600	450,988,796,10
Total For R2037									13,555,650,312,000.00	908,056,087,600	450,988,796,10
R2040 On 31/01/2040 Spot Bond			10.73500	88.22978	10.83000	87.53698			234,551,079,073,500.00	1,046,534,800,100	879,643,209,40
Total R2040 SPOT									14,551,079,073,500.00	046,534,800,100	379,643,209,40
Total For R2040									14,551,079,073,500.00	046,534,800,100	379,643,209,40
R2044 On 31/01/2044 Spot Bond			10.74000	85.21866	10.84500	84.44084			997,135,825,400,000.00	1,861,930,710,000	1,680,392,986,30
Total R2044 SPOT									17,135,825,400,000.00	861,930,710,000	680,392,986,30
Total For R2044									17,135,825,400,000.00	861,930,710,000	680,392,986,30
R2048 On 28/02/2048 Spot Bond			10.69500	84.21482	10.80000	83.41441			831,643,322,259,500.00	3,342,369,642,100	3,013,636,580,50
Total R2048 SPOT									11,643,322,259,500.00	342,369,642,100	013,636,580,50
Total For R2048									11,643,322,259,500.00	342,369,642,100	013,636,580,50
R209 On 31/03/2036 Spot Bond			10.38500	69.78163	10.47500	69.25015			488,746,565,354,000.00	624,819,120,400	954,051,768,90
Total R209 SPOT									18,746,565,354,000.00	624,819,120,400	954,051,768,90
Total For R209									18,746,565,354,000.00	624,819,120,400	954,051,768,90
R210 On 31/03/2028 Spot Bond			2.87000	211.76146	2.86000	211.79614			440,064,109,114,000.00	153,332,442,200	68,009,071,10
Total R210 SPOT									10,064,109,114,000.00	153,332,442,200	68,009,071,10
Total For R210									10,064,109,114,000.00	153,332,442,200	68,009,071,10
R212 On 31/01/2022 Spot Bond			0.75100	175.28819	0.59000	175.30273			821,282,485,200,000.00	1,093,585,200,000	604,954,400,00
Total R212 SPOT									21,282,485,200,000.00	093,585,200,000	604,954,400,00
Total For R212									21,282,485,200,000.00	093,585,200,000	604,954,400,00
R213 On 28/02/2031 Spot Bond			9.70500	84.60021	9.81500	83.98709			935,927,901,943,000.00	920,755,064,600	826,042,582,90

Contract 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 SPOT										15,927,901,943,000.00	920,755,064,600	326,042,582,90
Total For R213										15,927,901,943,000.00	920,755,064,600	326,042,582,90
R214 On 28/02/2041 Spot Bond			10.72500	66.73668	10.83000	66.10636				335,149,715,672,500.00	1,336,610,696,100	958,792,970,30
Total R214 SPOT										15,149,715,672,500.00	336,610,696,100	958,792,970,30
Total For R214										15,149,715,672,500.00	336,610,696,100	958,792,970,30
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.75333				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.36562				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.97330				0.00	0	500,000,00
Total RDFB12 SPOT										0.00	0	500,000,00
Total For RDFB12										0.00	0	500,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.11260				0.00	0	6,700,00
Total RDFB14 SPOT										0.00	0	6,700,00
Total For RDFB14										0.00	0	6,700,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.84679				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.97874				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.40158				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.07790				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.54279				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.42625				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.44586				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.33083				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.78482				0.00	0	2,000,000,00
Total RDFB23 SPOT										0.00	0	2,000,000,00
Total For RDFB23										0.00	0	2,000,000,00
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.50217				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.80530				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	99.92677				0.00	40,000,000	20,000,00
Total RDFB27 SPOT										0.00	40,000,000	20,000,00
Total For RDFB27										0.00	40,000,000	20,000,00
RED13 On 13/05/2026 Spot Bond					0.00000	101.36676				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.54043				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.68489				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.15987				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.11727				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.07783				0.00	0	
Total RED501 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 Interc
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.18251				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.05350				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.21217				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.15860				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.80227				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.48026				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.98506				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	101.09003				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.48629				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			7.10500	108.15074	7.10500	108.13012				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.00500	95.44279	12.00500	95.41239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.11500	100.78193	11.11500	100.75215				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.65908				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.16000	100.82426	10.16000	100.79697				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.58500	108.08606	5.58500	108.06988				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	101.14160				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.20059				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.95000	112.26873	7.95000	112.24495				0.00	0	2,300,00
Total SBS20 SPOT										0.00	0	2,300,00
Total For SBS20										0.00	0	2,300,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.73457				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.82500	108.72163	6.82500	108.70179				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.94500	104.29572	7.94500	104.27364				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
SBS31 On 12/06/2027 Spot Bond			8.16000	110.73872	8.16000	110.71453				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.98500	108.98123	6.98500	108.96057				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.18000	107.55812	7.18000	107.53751				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.97500	106.44327	8.97500	106.41788				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.44500	103.98342	4.44500	103.97080				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.72000	108.72350	5.72000	108.70684				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.65000	114.96501	7.65000	114.94156				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.44000	115.88903	8.44000	115.86300				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.91000	107.86427	5.91000	107.84720				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.20090				0.00	360,000,000	180,000,000
Total SBS47 SPOT										0.00	360,000,000	180,000,000
Total For SBS47										0.00	360,000,000	180,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	100.15784				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.34500	103.48330	4.34500	103.47114				0.00	0	
Total SBS50 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 SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.64000	6.64000	6.64000	108.68405				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.28265				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.02351				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.12610				0.00	2,180,000,000	1,099,000,000
Total SBS55 SPOT										0.00	2,180,000,000	1,099,000,000
Total For SBS55										0.00	2,180,000,000	1,099,000,000
SBS56 On 12/06/2022 Spot Bond			5.10000	105.60842	5.10000	105.59389				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.23457				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.29609				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.44272				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.55589				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.73767				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.94310				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.67563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.56028			0.00	0	
Total SBS66 SPOT									0.00	0	
Total For SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.23749			0.00	0	
Total SBS67 SPOT									0.00	0	
Total For SBS67									0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.22498			0.00	0	600,000,00
Total SBS68 SPOT									0.00	0	600,000,00
Total For SBS68									0.00	0	600,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.73978			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.60000	324.80880	1.60000	324.68246			0.00	0	
Total SBSI11 SPOT									0.00	0	
Total For SBSI11									0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.93500	4.93500	4.93500	219.21746		4,935,000,000,000.00	1,000,000,000	5,750,000,00	
Total SBSI14 SPOT								4,935,000,000,000.00	1,000,000,000	5,750,000,00	
Total For SBSI14								4,935,000,000,000.00	1,000,000,000	5,750,000,00	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.82137			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.84974			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.12594			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.51084			0.00	0	9,000,00
Total SBT102 SPOT									0.00	0	9,000,00
Total For SBT102									0.00	0	9,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.01470			0.00	0	46,900,00
Total SBT103 SPOT									0.00	0	46,900,00
Total For SBT103									0.00	0	46,900,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT104 On 30/09/2025 Spot Bond					0.00000	104.44769				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,200,000.00
Total SBT105 SPOT										0.00	0	1,200,000.00
Total For SBT105										0.00	0	1,200,000.00
SBT106 On 31/12/2026 Spot Bond					0.00000	100.19822				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.62885				0.00	0	4,500.00
Total SBT201 SPOT										0.00	0	4,500.00
Total For SBT201										0.00	0	4,500.00
SBT202 On 03/12/2023 Spot Bond					0.00000	102.38396				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.79500	110.97096	6.79500	110.95070				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.47138				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.55761				0.00	0	3,000,000.00
Total SBT206 SPOT										0.00	0	3,000,000.00
Total For SBT206										0.00	0	3,000,000.00
SBT207 On 25/06/2025 Spot Bond					0.00000	106.70262				0.00	0	4,300.00
Total SBT207 SPOT										0.00	0	4,300.00
Total For SBT207										0.00	0	4,300.00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.77239				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.51190				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.50384				0.00	0	
Total SGI006 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 SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.95661				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.99085				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.93000	104.62416	8.93000	98.92517				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.99262				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.06673				0.00	0	4,500,00
Total SLRA5 SPOT										0.00	0	4,500,00
Total For SLRA5										0.00	0	4,500,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.02865				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.01963				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.09169				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.00168				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.09169				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.07366				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.19971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.55195				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.12770				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.11868				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.22500	106.56064	7.22500	106.53987				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.88805				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.81678				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.00475				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1:On 21/08/2022 Spot Bond					0.00000	101.21826				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	100.83830				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	100.79967				0.00	0	670,000,00
Total SPDA14 SPOT										0.00	0	670,000,00
Total For SPDA14										0.00	0	670,000,00
SPDA1:On 21/08/2026 Spot Bond					0.00000	100.81899				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
SPG00 On 27/09/2023 Spot Bond					0.00000	100.41785				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.65418				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.49233				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.70586				0.00	260,000,000	130,000,000
Total SPG007 SPOT										0.00	260,000,000	130,000,000
Total For SPG007										0.00	260,000,000	130,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	100.51498				0.00	0	300,000,000
Total SPG008 SPOT										0.00	0	300,000,000
Total For SPG008										0.00	0	300,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.30127				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.86964				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.66903				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.53600				0.00	150,000,000	75,000,000
Total SSA07 SPOT										0.00	150,000,000	75,000,000
Total For SSA07										0.00	150,000,000	75,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.32278				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.90500	3.90500	3.90500	147.92373				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.96500	114.06958	7.96500	114.04524				0.00	0	
Total SSN017 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 SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.30500	86.79523	9.30500	86.77342				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.21154				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.12299				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.82500	105.64102	6.82500	105.62154				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.90000	111.04862	4.90000	110.99566				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.85300				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.79909				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.68989				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.23000	2.23000	2.23000	320.64682				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	99.92948				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.18409				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.21069				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	150.78529				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	108.21900				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.09000	4.09000	4.09000	107.53021				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	197.67251				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.81009				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.79450				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	100.75616				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.56627				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.55257				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	101.34748				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2023 Spot Bond					0.00000	101.21417				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.48668				0.00	0	4,500,00
Total SSN077 SPOT										0.00	0	4,500,00
Total For SSN077										0.00	0	4,500,00
SSN07: On 13/07/2023 Spot Bond					0.00000	100.12586				0.00	0	6,700,00
Total SSN078 SPOT										0.00	0	6,700,00
Total For SSN078										0.00	0	6,700,00
SSN08: On 27/08/2024 Spot Bond					0.00000	100.87680				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.63654				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.18670				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	222.24438				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.36389				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.35388				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.66614				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.87785				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.70149				0.00	0	
Total SSN099 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 SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.13500	90.01026	10.13500	89.98608				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.66084				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.56845				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.08500	95.49643	4.08500	197.15548				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.97000	91.07254	4.97000	218.49432				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	101.05022				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.01173				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.41223				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.47175				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.63059				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	100.82888				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.80193				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN123 On 26/11/2021 Spot Bond					0.00000	100.73518				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN124 On 30/11/2021 Spot Bond					0.00000	100.67725				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN125 On 01/12/2021 Spot Bond					0.00000	100.65982				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN126 On 01/12/2021 Spot Bond					0.00000	100.66117				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN127 On 15/12/2021 Spot Bond					0.00000	100.47023				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN128 On 21/12/2021 Spot Bond					0.00000	100.38798				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN129 On 21/12/2021 Spot Bond					0.00000	100.39606				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN130 On 22/03/2022 Spot Bond					0.00000	100.38635				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN131 On 04/01/2022 Spot Bond					0.00000	100.25195				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN132 On 03/01/2022 Spot Bond					0.00000	100.28717				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN133 On 12/10/2022 Spot Bond					0.00000	100.13099				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN135 On 18/01/2022 Spot Bond					0.00000	100.08690				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN136 On 28/12/2021 Spot Bond					0.00000	100.08181				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN137 On 19/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000.00
Total SSN137 SPOT										0.00	0	2,500,000.00
Total For SSN137										0.00	0	2,500,000.00
SSN138 On 20/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		15,000,000,000	15,000,000,000	
Total SSN138 SPOT								10,000,000,000,000.00		15,000,000,000	15,000,000,000	
Total For SSN138								10,000,000,000,000.00		15,000,000,000	15,000,000,000	
SZ25 On 30/09/2025 Spot Bond			8.56000	101.97955	8.56000	101.95607				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.87403				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.54500	104.18580	4.54500	104.17288				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	100.72882				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.80447				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.84131				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.20049	7.21000	101.18102				0.00	0	
Total T17A31 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 Inter
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.92100				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.75919				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.42953				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.86193				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.73988				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.17896				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.50602				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.50762				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.86834				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.87771				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.38224				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.16408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.53200				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.01775				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.21693				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.30693				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.32316				0.00	0	540,000,0€
Total TFS168 SPOT										0.00	0	540,000,0€
Total For TFS168										0.00	0	540,000,0€
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.98482				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.54500	104.65804	4.54500	104.64506				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.95708				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.53000	104.28671	4.53000	104.27382				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.01036				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B: On 21/11/2021 Spot Bond					0.00000	100.97958				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.94282				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.13437				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.11097				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.03930				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.57221				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.65101				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.57921				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.86641				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.06620				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.79409				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.83509				0.00	0	
Total TH15A8 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 TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.79968				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.90912				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.10520				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.14320				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.98472				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.27502				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.94612				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.22131				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.62832				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.28847				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.93293				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.73897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A2 On 21/08/2024 Spot Bond			8.49000	101.41071	8.49000	101.38780				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	101.04300				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.84957				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.80932				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.84474				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	100.96131	5.76000	100.94574				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.88015				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.93807				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.94128				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.93002				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.00723				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.98632				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.27560				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.41205				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.33179				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.91365				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.97151				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.26694				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.71177				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.53776				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.52500	103.25425	6.52500	103.23595				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.37500	106.83325	7.37500	106.81188				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.58951				0.00	0	
Total TL26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.23295				0.00	0	4,500,00
Total TL27 SPOT										0.00	0	4,500,00
Total For TL27										0.00	0	4,500,00
TL28 On 24/04/2025 Spot Bond			8.44000	102.45420	8.44000	102.43107				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.52869				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.49221				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.80632				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.06057				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.04500	111.97606	7.04500	111.95500			17,250,387,000.00	2,448,600	1,211,844,30	
Total TN23 SPOT									17,250,387,000.00	2,448,600	1,211,844,30	
Total For TN23									17,250,387,000.00	2,448,600	1,211,844,30	
TN23/R On 06/11/2023 Spot Bond			100.00000	32.72014	100.00000	32.64812			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.78000	103.92675	8.78000	103.90249			30,712,440,000.00	3,498,000	2,662,439,00	
Total TN25 SPOT									30,712,440,000.00	3,498,000	2,662,439,00	
Total For TN25									30,712,440,000.00	3,498,000	2,662,439,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.00488	100.00000	14.97185			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.79000	99.88393	9.79000	99.85799			26,043,358,000.00	2,660,200	18,619,540,10	
Total TN27 SPOT									26,043,358,000.00	2,660,200	18,619,540,10	
Total For TN27									26,043,358,000.00	2,660,200	18,619,540,10	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.35768	100.00000	13.32828			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.97000	97.72617	10.97000	97.69751				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	116.14905	8.00000	116.12403				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.03000	90.89445	12.03000	90.86528				0.00	0	6,430,000,00
Total TN40 SPOT										0.00	0	6,430,000,00
Total For TN40										0.00	0	6,430,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.37467	10.75000	100.34579				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	100.44949				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.45440				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.44588	7.61000	102.54177				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.38802				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.21868				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.53500	106.46409	6.53500	106.44549				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.97289				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
TRA3B On 14/11/2022 Spot Bond					0.00000	101.25385				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.52692				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.11630				0.00	0	1,400,00
Total TRA4A2 SPOT										0.00	0	1,400,00
Total For TRA4A2										0.00	0	1,400,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.12214				0.00	0	2,200,00
Total TRA4A3 SPOT										0.00	0	2,200,00
Total For TRA4A3										0.00	0	2,200,00
TRA4A On 13/04/2024 Spot Bond			6.82500	105.60661	6.82500	105.58714				0.00	0	2,200,00
Total TRA4A4 SPOT										0.00	0	2,200,00
Total For TRA4A4										0.00	0	2,200,00
TRA4A On 13/04/2022 Spot Bond					0.00000	100.11630				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.12214				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.20889	8.62000	100.18565				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.71804				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.86375				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.51407				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.65245				0.00	0	
Total TRA5C1 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 TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.55777				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.50316				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	98.08747				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	97.98643				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.31915				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	95.38764				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.93692				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.69008				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.54779				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	102.15034				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.85641				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.74047				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.62827				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	100.39267				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.14621				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.07869				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			210,000,000,000,000.00	22,100,000,000	22,100,000,000	
Total TWC389 SPOT									10,000,000,000,000.00	22,100,000,000	22,100,000,000	
Total For TWC389									10,000,000,000,000.00	22,100,000,000	22,100,000,000	
UG26 On 09/03/2026 Spot Bond			10.40500	104.43828	10.40500	104.40902			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.95663			0.00	0		
Total UU1A01 SPOT									0.00	0		
Total For UU1A01									0.00	0		
UU1A0:On 15/05/2026 Spot Bond					0.00000	101.07371			0.00	0		
Total UU1A02 SPOT									0.00	0		
Total For UU1A02									0.00	0		
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.12774			0.00	0		
Total UU1B01 SPOT									0.00	0		
Total For UU1B01									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.36171				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.17879				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.99975				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.84575				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.93138				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.96735				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.83736				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.84589				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.50478				0.00	0	500,000,00
Total WHL03 SPOT										0.00	0	500,000,00
Total For WHL03										0.00	0	500,000,00
Total for SPOT										2.78e+017	471,208,188,300	127,761,594,800
Total for SPOT :										2.78e+017	471,208,188,300	127,761,594,800
Total Futures										2,78e+017	471,208,302,715	127,763,097,120
Total Options										0,00	0	166,600
Grand Total:										2.78e+017	471,208,302,715	127,763,263,720