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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/06/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/08/2021	Bond Future			11.18843	78.88953	11.12985	79.20673			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.42132	75.99284	11.36024	76.31393			0.00	0	
ES33	On	03/02/2022	Bond Future			11.66485	76.89192	11.60109	77.21706			0.00	0	
ES33	On	05/05/2022	Bond Future			11.91166	74.04527	11.84514	74.37443			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.67649	77.87014	11.63302	78.13826			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			11.89575	74.47945	11.85035	74.75090			0.00	0	
ES42	On	03/02/2022	Bond Future			12.11749	75.36129	12.07011	75.63610			0.00	0	
ES42	On	05/05/2022	Bond Future			12.35013	72.01530	12.30059	72.29362			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	05/08/2021	Bond Future			153.38531	153.38531	153.35946	153.35946			0.00	0	5,21
I2025	On	04/11/2021	Bond Future			155.09342	155.09342	155.06800	155.06800			0.00	0	
I2025	On	03/02/2022	Bond Future			155.35752	155.35752	155.33236	155.33236			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/05/2022	Bond Future			157.23714	157.23714	157.21190	157.21190			0.00	0	
Total I2025 Future												0.00	0	5,20
Total For I2025												0.00	0	5,20
I2029	On	05/08/2021	Bond Future			114.10626	114.10626	114.16537	114.16537			0.00	0	3,00
I2029	On	04/11/2021	Bond Future			114.20810	114.20810	114.26832	114.26832			0.00	0	
I2029	On	03/02/2022	Bond Future			115.55848	115.55848	115.61966	115.61966			0.00	0	
I2029	On	05/05/2022	Bond Future			115.76649	115.76649	115.82865	115.82865			0.00	0	
Total I2029 Future												0.00	0	3,00
Total For I2029												0.00	0	3,00
I2033	On	05/08/2021	Bond Future			107.86109	107.86109	108.16560	108.16560			0.00	0	9,00
I2033	On	04/11/2021	Bond Future			107.81402	107.81402	108.12245	108.12245			0.00	0	
I2033	On	03/02/2022	Bond Future			109.08869	109.08869	109.40111	109.40111			0.00	0	
I2033	On	05/05/2022	Bond Future			109.13954	109.13954	109.45600	109.45600			0.00	0	
Total I2033 Future												0.00	0	9,00
Total For I2033												0.00	0	9,00
I2038	On	05/08/2021	Bond Future			120.28146	120.28146	120.89472	120.89472			0.00	0	7,70
I2038	On	04/11/2021	Bond Future			121.62102	121.62102	122.24154	122.24154			0.00	0	
I2038	On	03/02/2022	Bond Future			121.29332	121.29332	121.92179	121.92179			0.00	0	
I2038	On	05/05/2022	Bond Future			122.76095	122.76095	123.39720	123.39720			0.00	0	
Total I2038 Future												0.00	0	7,70
Total For I2038												0.00	0	7,70
I2046	On	05/08/2021	Bond Future			110.05525	110.05525	111.34868	111.34868			0.00	0	18,00
I2046	On	04/11/2021	Bond Future			109.44446	109.44446	110.75264	110.75264			0.00	0	
I2046	On	03/02/2022	Bond Future			110.73868	110.73868	112.06258	112.06258			0.00	0	
I2046	On	05/05/2022	Bond Future			110.20859	110.20859	111.54891	111.54891			0.00	0	
Total I2046 Future												0.00	0	18,00
Total For I2046												0.00	0	18,00
I2050	On	05/08/2021	Bond Future			111.81498	111.81498	113.28447	113.28447			0.00	0	11,00
I2050	On	04/11/2021	Bond Future			113.06007	113.06007	114.54654	114.54654			0.00	0	
I2050	On	03/02/2022	Bond Future			112.43519	112.43519	113.93955	113.93955			0.00	0	
I2050	On	05/05/2022	Bond Future			113.79563	113.79563	115.31822	115.31822			0.00	0	
Total I2050 Future												0.00	0	11,00
Total For I2050												0.00	0	11,00
R186	On	05/08/2021	Bond Future			7.50773	114.45199	7.37611	115.07211		6.68	67,526,674.10	590	87,50
R186	On	04/11/2021	Bond Future			7.69656	115.69851	7.55648	116.32583		5.82	0.00	0	
R186	On	03/02/2022	Bond Future			7.89366	111.75656	7.74412	112.39154		5.73	0.00	0	
R186	On	05/05/2022	Bond Future			8.10690	113.08343	7.94684	113.72608		5.63	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future											67,526,674.10	590	87,51	
R186	On	05/08/2021	Bond Future	8.62	Call		5,716.10000	5.71610	5,109,870	7.35		0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put		21.58000	0.02158	35,470	7.35		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call		5,759.61000	5.75961	5,152,920	7.36		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put		20.79000	0.02079	34,220	7.36		0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call		5,672.55000	5.67255	5,066,800	7.34		0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put		22.37000	0.02237	36,740	7.34		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put		728.92000	0.72892	913,590	5.95		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put		240.44000	0.24044	314,190	6.38		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call		3,127.16000	3.12716	2,682,280	5.95		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put		717.50000	0.71750	899,940	5.95		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call		3,159.62000	3.15962	2,712,530	5.96		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put		706.23000	0.70623	886,460	5.96		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call		3,094.84000	3.09484	2,652,190	5.95		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call		2,146.89000	2.14689	1,783,610	5.83		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put		1,192.44000	1.19244	1,456,480	5.83		0.00	0	15,11
R186	On	04/11/2021	Bond Future	8.77	Call		5,531.95000	5.53195	4,978,380	6.38		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call		1,117.13000	1.11713	906,410	5.52		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put		3,117.17000	3.11717	3,541,430	5.52		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call		1,132.39000	1.13239	919,600	5.52		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put		3,088.87000	3.08887	3,511,060	5.52		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call		1,147.80000	1.14780	932,920	5.53		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put		3,060.73000	3.06073	3,480,830	5.53		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put		1,741.44000	1.74144	2,002,970	5.77		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call		3,182.01000	3.18201	2,804,130	5.76		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put		1,770.31000	1.77031	2,035,080	5.76		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call		3,207.16000	3.20716	2,827,660	5.76		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put		1,755.82000	1.75582	2,018,970	5.76		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call		3,232.40000	3.23240	2,851,280	5.77		0.00	0	
Total R186 Option											0.00	0	30,38	
Total For R186											67,526,674.10	590	117,86	
R197	On	05/08/2021	Bond Future			321.56992	321.56992	321.96866	321.96866			0.00	0	1,12
R197	On	04/11/2021	Bond Future			325.15067	325.15067	325.55517	325.55517			0.00	0	
R197	On	03/02/2022	Bond Future			320.84501	320.84501	321.25473	321.25473			0.00	0	
R197	On	05/05/2022	Bond Future			324.72757	324.72757	325.14274	325.14274			0.00	0	
Total R197 Future											0.00	0	1,12	
Total For R197											0.00	0	1,12	
R202	On	05/08/2021	Bond Future			236.64924	236.64924	237.06999	237.06999			2,366,492.40	10	9,43
R202	On	04/11/2021	Bond Future			239.28447	239.28447	239.71091	239.71091			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			237.78457	237.78457	238.21649	238.21649			0.00	0	
R202	On	05/05/2022	Bond Future			240.66157	240.66157	241.09901	241.09901			0.00	0	
Total R202 Future												2,366,492.40	10	9,43
Total For R202												2,366,492.40	10	9,43
R2023	On	05/08/2021	Bond Future			5.27790	107.09208	5.23111	107.16280		1.02	0.00	0	15,4
R2023	On	04/11/2021	Bond Future			5.44875	104.35114	5.39223	104.42307		1.13	0.00	0	
R2023	On	03/02/2022	Bond Future			5.65351	105.56019	5.58244	105.63325		1.03	0.00	0	
R2023	On	05/05/2022	Bond Future			5.92117	102.90270	5.82720	102.97680		0.91	0.00	0	
Total R2023 Future												0.00	0	15,41
R2023	On	05/08/2021	Bond Future	5.30	Call			216.87000	0.21687	174,740	1.10	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			112.77000	0.11277	141,360	1.10	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			226.07000	0.22607	182,900	1.10	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			106.87000	0.10687	134,420	1.10	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			207.89000	0.20789	166,800	1.10	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			118.90000	0.11890	148,530	1.10	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			62.27000	0.06227	50,130	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			691.77000	0.69177	751,560	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			64.02000	0.06402	51,580	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			680.68000	0.68068	740,170	1.06	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			65.82000	0.06582	53,080	1.05	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			669.64000	0.66964	728,830	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			636.86000	0.63686	691,910	0.94	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			113.25000	0.11325	95,830	0.94	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			652.72000	0.65272	708,360	0.94	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			115.79000	0.11579	98,070	0.94	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			644.90000	0.64490	700,240	0.94	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			118.12000	0.11812	100,110	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			587.25000	0.58725	538,750	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			207.45000	0.20745	233,050	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			575.55000	0.57555	527,480	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			211.44000	0.21144	237,470	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			581.39000	0.58139	533,110	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			209.43000	0.20943	235,250	0.96	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,41
R2030	On	05/08/2021	Bond Future			9.03770	94.18296	8.96846	94.57190		11.65	30,044,364.24	319	101,23
R2030	On	04/11/2021	Bond Future			9.22667	95.20922	9.15428	95.60282		10.66	0.00	0	
R2030	On	03/02/2022	Bond Future			9.42446	92.30811	9.34862	92.70658		10.43	0.00	0	
R2030	On	05/05/2022	Bond Future			9.63348	93.40448	9.55400	93.80778		10.24	0.00	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 R2030 Future												30,044,364.24	319	101,25
R2030	On	05/08/2021	Bond Future	10.42	Call			7,779.38000	7.77938	7,397,960	13.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			40.57000	0.04057	48,090	13.02	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			1,020.85000	1.02085	1,160,780	11.57	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			3,154.82000	3.15482	3,448,200	11.00	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			468.30000	0.46830	372,740	11.00	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,396.34000	3.39634	3,081,150	11.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			87.33000	0.08733	103,200	12.68	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,522.46000	4.52246	4,176,210	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			249.60000	0.24960	292,290	12.14	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,876.40000	1.87640	2,092,820	11.29	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			41.77000	0.04177	49,510	13.01	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			2,036.25000	2.03625	1,787,240	11.57	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			57.50000	0.05750	68,080	12.88	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			2,043.57000	2.04357	2,272,350	11.24	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			974.40000	0.97440	814,240	11.24	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,528.97000	7.52897	7,909,820	10.80	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			462.65000	0.46265	536,400	11.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			6,450.58000	6.45058	6,077,510	12.68	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,409.56000	1.40956	1,207,430	11.41	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			522.03000	0.52203	603,680	11.81	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,184.81000	3.18481	2,877,520	11.81	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,696.81000	15.69681	15,307,880	13.99	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,092.40000	1.09240	919,880	11.29	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			7,188.42000	7.18842	6,810,060	12.88	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,828.62000	7.82862	7,446,990	13.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			39.40000	0.03940	46,710	13.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,730.13000	7.73013	7,348,930	13.01	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.06000	0.00006	0,070	13.99	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			24.33000	0.02433	16,240	10.80	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,513.61000	1.51361	1,700,420	11.41	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,634.05000	5.63405	5,944,240	9.94	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			649.72000	0.64972	566,310	9.94	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,616.06000	3.61606	3,859,070	10.34	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,490.57000	1.49057	1,339,980	10.34	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,612.40000	11.61240	11,235,420	12.95	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,922.92000	7.92292	7,575,240	12.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			449.95000	0.44995	495,870	12.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,966.43000	7.96643	7,618,240	12.14	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	10.61	Put			444.50000	0.44450	489,910	12.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,879.32000	7.87932	7,532,150	12.11	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,569.71000	2.56971	2,357,370	10.63	0.00	0	;
R2030	On	04/11/2021	Bond Future	11.26	Put			202.86000	0.20286	224,500	12.95	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			1,035.73000	1.03573	1,132,270	11.26	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,990.45000	4.99045	4,693,390	11.26	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			2,320.87000	2.32087	2,502,130	10.63	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			455.34000	0.45534	501,770	12.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			150.35000	0.15035	166,970	12.95	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			10,830.70000	10.83070	10,458,740	12.95	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			801.21000	0.80121	865,700	11.77	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,286.33000	4.28633	4,032,100	10.62	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			2,048.87000	2.04887	2,193,110	10.62	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,998.55000	2.99855	2,790,280	10.34	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,991.28000	2.99128	3,181,480	10.34	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,241.90000	6.24190	6,540,060	9.77	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,010.62000	1.01062	910,310	9.77	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			3,248.88000	3.24888	3,030,570	10.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,769.04000	2.76904	2,949,200	10.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,277.32000	3.27732	3,057,910	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,745.16000	2.74516	2,924,220	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,220.57000	3.22057	3,003,370	10.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,407.15000	2.40715	2,569,950	10.49	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,719.51000	3.71951	3,483,840	10.49	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,471.69000	4.47169	4,719,550	10.02	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,796.42000	1.79642	1,645,810	10.02	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,296.12000	8.29612	7,962,140	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,793.08000	2.79308	2,974,350	10.39	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			4,640.85000	4.64085	4,394,110	10.35	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,394.84000	5.39484	5,128,360	10.52	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			4,051.38000	4.05138	4,262,900	10.03	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,050.17000	7.05017	7,344,140	9.64	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,316.53000	1.31653	1,207,200	9.64	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,489.47000	8.48947	8,809,460	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			920.61000	0.92061	837,300	9.60	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			2,230.12000	2.23012	2,366,940	10.52	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,653.72000	2.65372	2,810,280	10.35	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,427.23000	5.42723	5,159,960	10.52	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,213.88000	2.21388	2,349,910	10.52	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,459.69000	5.45969	5,191,630	10.53	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	10.21	Put		2,197.74000	2.19774	2,332,980	10.53	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put		5,456.42000	5.45642	5,712,480	9.76	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,996.87000	1.99687	1,849,630	9.76	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		8,414.02000	8.41402	8,093,000	11.35	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		1,234.79000	1.23479	1,317,070	11.35	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call		3,005.79000	3.00579	2,814,010	10.03	0.00	0	
Total R2030 Option											0.00	0	29,24
Total For R2030											30,044,364.24	319	130,54
R2032	On	05/08/2021	Bond Future			9.72717	93.32196	9.66819	93.68313	13.15	11,571,923.04	124	120,24
R2032	On	04/11/2021	Bond Future			9.92296	90.19370	9.86147	90.55917	12.88	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.12375	91.23922	10.05960	91.60917	12.32	0.00	0	
R2032	On	05/05/2022	Bond Future			10.33145	88.17602	10.26449	88.55050	12.58	0.00	0	
Total R2032 Future											11,571,923.04	124	120,26
R2032	On	05/08/2021	Bond Future	11.36	Call		9,664.48000	9.66448	9,307,440	15.42	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		32.17000	0.03217	36,300	15.42	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		9,716.29000	9.71629	9,359,140	15.43	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		31.29000	0.03129	35,310	15.43	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		9,612.65000	9.61265	9,255,740	15.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		33.08000	0.03308	37,340	15.40	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		10,533.06000	10.53306	10,196,900	15.34	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		370.64000	0.37064	399,950	15.34	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		10,439.84000	10.43984	10,104,290	15.31	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,682.67000	2.68267	2,491,700	12.72	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		15,546.89000	15.54689	15,188,070	15.80	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		378.76000	0.37876	408,680	15.31	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		73.32000	0.07332	79,970	15.80	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		10,486.45000	10.48645	10,150,590	15.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		374.68000	0.37468	404,290	15.32	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		4,613.50000	4.61350	4,853,960	12.10	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,369.59000	1.36959	1,244,580	12.10	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put		2,870.49000	2.87049	3,044,990	12.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		1,674.47000	1.67447	1,771,790	13.03	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call		4,406.63000	4.40663	4,182,290	12.40	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		2,748.33000	2.74833	2,893,940	12.40	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put		5,007.90000	5.00790	5,230,520	11.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		2,121.62000	2.12162	2,240,490	12.68	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call		3,728.42000	3.72842	3,523,920	12.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		3,265.09000	3.26509	3,430,540	12.23	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put		6,813.19000	6.81319	7,080,750	11.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		2,273.25000	2.27325	2,121,710	11.76	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		6,629.22000	6.62922	6,356,590	13.03	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,526.70000	2.52670	2,663,310	12.47	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		2,767.49000	2.76749	2,596,110	11.95	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,226.78000	4.22678	4,425,350	11.95	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		7,937.26000	7.93726	8,225,390	11.23	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,175.39000	2.17539	2,028,060	11.72	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		5,504.50000	5.50450	5,253,420	12.68	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,569.84000	2.56984	2,708,230	12.46	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,711.84000	4.71184	4,479,390	12.46	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,548.06000	2.54806	2,685,560	12.46	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,643.29000	4.64329	4,412,620	12.45	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,275.07000	1.27507	1,172,680	11.33	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		4,746.40000	4.74640	4,513,060	12.47	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		5,027.93000	5.02793	4,787,630	12.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,362.61000	2.36261	2,492,260	12.54	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,864.95000	4.86495	5,083,360	11.76	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,591.50000	2.59150	2,730,780	12.45	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		942.54000	0.94254	860,720	11.23	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		4,677.65000	4.67765	4,446,090	12.46	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		7,357.74000	7.35774	7,073,440	13.26	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,446.98000	1.44698	1,532,630	13.26	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,411.79000	2.41179	2,529,080	13.00	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,604.68000	6.60468	6,346,830	13.02	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,395.77000	2.39577	2,512,400	13.02	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,531.74000	6.53174	6,275,200	12.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,427.92000	2.42792	2,545,860	12.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,568.18000	6.56818	6,310,990	13.00	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											11,571,923.04	124	125,07
R2035	On	05/08/2021	Bond Future			10.28719	93.74111	10.23335	94.10227	14.47	20,529,303.09	219	83,14
R2035	On	04/11/2021	Bond Future			10.48318	90.28754	10.42714	90.65303	14.29	0.00	0	
R2035	On	03/02/2022	Bond Future			10.68729	91.33388	10.62889	91.70381	13.72	0.00	0	
R2035	On	05/05/2022	Bond Future			10.88991	87.94017	10.82910	88.31468	14.13	0.00	0	
Total R2035 Future											20,529,303.09	219	83,14
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	12.99	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		44,105.00000	44.10500	44,466,160	12.99	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		151.76000	0.15176	168,950	15.92	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		4,109.72000	4.10972	3,813,660	14.81	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			601.21000	0.60121	666,310	14.81	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,586.32000	2.58632	2,796,340	13.77	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	12.99	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			43,988.42000	43.98842	44,349,580	12.99	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	12.99	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			1,134.45000	1.13445	983,310	13.77	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			44,221.71000	44.22171	44,582,870	12.99	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,352.93000	7.35293	7,008,960	15.92	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			4,103.51000	4.10351	4,312,910	13.46	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			2,061.41000	2.06141	1,905,320	13.46	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,482.78000	2.48278	2,627,770	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,731.59000	3.73159	3,511,090	14.15	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			18,753.43000	18.75343	18,391,600	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			8,795.03000	8.79503	8,479,100	15.80	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			715.18000	0.71518	764,740	15.80	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,614.91000	5.61491	5,345,660	14.67	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,487.75000	1.48775	1,583,990	14.67	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,696.25000	3.69625	3,890,740	13.65	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			2,032.47000	2.03247	1,877,750	13.45	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call			12,613.86000	12.61386	12,270,750	17.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			316.73000	0.31673	339,110	17.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			12,663.21000	12.66321	12,319,880	17.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			313.47000	0.31347	335,630	17.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,564.48000	12.56448	12,221,610	17.17	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			44.87000	0.04487	48,530	17.60	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			1,301.72000	1.30172	1,387,500	14.85	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			3,657.02000	3.65702	3,438,900	14.13	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,536.54000	2.53654	2,683,910	14.13	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,142.18000	4.14218	4,352,950	13.45	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			320.02000	0.32002	342,640	17.17	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,393.16000	2.39316	2,222,160	13.65	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			6,157.23000	6.15723	5,877,520	14.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			2,312.98000	2.31298	2,427,140	14.27	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			5,157.22000	5.15722	5,365,500	13.25	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,767.84000	2.76784	2,606,190	13.25	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			8,243.93000	8.24393	7,958,070	14.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,825.00000	2.82500	2,959,400	13.97	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			5,784.41000	5.78441	6,009,390	13.06	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,329.74000	2.32974	2,184,790	13.06	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			6,774.00000	6.77400	6,510,160	14.44	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 Intere
R2035	On	03/02/2022	Bond Future	11.88	Put			1,456.02000	1.45602	1,531,810	15.17	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,313.56000	6.31356	6,057,790	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,835.60000	3.83560	4,004,770	13.63	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			7,621.10000	7.62110	7,887,140	12.61	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,423.66000	1.42366	1,319,770	12.61	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call			6,108.87000	6.10887	5,856,950	14.21	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,631.01000	1.63101	1,715,080	14.93	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call			5,321.26000	5.32126	5,085,730	13.97	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,149.28000	6.14928	5,896,580	14.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			2,386.80000	2.38680	2,504,030	14.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			6,068.55000	6.06855	5,817,410	14.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,425.48000	2.42548	2,544,270	14.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			2,123.68000	2.12368	2,229,770	14.44	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call			3,969.58000	3.96958	3,768,820	13.63	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			5,398.52000	5.39852	5,161,280	14.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			2,780.48000	2.78048	2,913,170	14.00	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,825.40000	4.82540	5,024,440	13.34	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			3,027.47000	3.02747	2,856,580	13.34	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			8,913.34000	8.91334	8,619,200	15.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,406.06000	2.40606	2,524,070	14.21	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,673.67000	2.67367	2,787,410	14.75	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,522.10000	7.52210	7,260,720	14.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,656.64000	2.65664	2,769,770	14.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,442.46000	7.44246	7,182,320	14.74	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,690.80000	2.69080	2,805,170	14.74	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,482.26000	7.48226	7,221,490	14.75	0.00	0	
Total R2035 Option												0.00	0	13,10
Total For R2035												20,529,303.09	219	96,30
R2037	On	05/08/2021	Bond Future			10.51174	85.03272	10.46304	85.35960		15.85	4,761,832.32	56	126,50
R2037	On	04/11/2021	Bond Future			10.69855	85.95939	10.64794	86.29019		14.89	0.00	0	
R2037	On	03/02/2022	Bond Future			10.89297	82.70096	10.84029	83.03587		15.04	0.00	0	
R2037	On	05/05/2022	Bond Future			11.09378	83.68341	11.03896	84.02246		14.78	0.00	0	
Total R2037 Future												4,761,832.32	56	126,50
R2037	On	05/08/2021	Bond Future	12.27	Call			10,994.65000	10.99465	10,670,040	18.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			25.56000	0.02556	27,830	18.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			11,048.53000	11.04853	10,723,860	18.57	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			24.86000	0.02486	27,070	18.57	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			10,940.71000	10.94071	10,616,180	18.54	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			26.27000	0.02627	28,620	18.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.81	Put		314.89000	0.31489	333,990	18.42	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,515.28000	6.51528	6,256,680	16.02	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		12,916.81000	12.91681	12,604,870	18.42	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		310.45000	0.31045	329,310	18.42	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,963.62000	12.96362	12,651,440	18.42	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		306.07000	0.30607	324,690	18.42	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,870.01000	12.87001	12,558,310	18.42	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		10,403.73000	10.40373	10,105,340	17.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		539.32000	0.53932	571,730	17.56	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,255.03000	1.25503	1,327,230	16.02	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		6,101.30000	6.10130	5,870,550	15.55	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,345.45000	2.34545	2,449,610	15.55	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,141.59000	6.14159	5,910,140	15.57	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,326.28000	2.32628	2,429,740	15.57	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,181.96000	6.18196	5,949,810	15.58	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,307.26000	2.30726	2,410,020	15.58	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,686.36000	2.68636	2,789,480	15.35	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,365.44000	7.36544	7,128,950	15.36	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,669.18000	2.66918	2,771,740	15.36	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,405.14000	7.40514	7,168,080	15.38	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,652.12000	2.65212	2,754,110	15.38	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,325.80000	7.32580	7,089,870	15.35	0.00	0	
Total R2037 Option											0.00	0	1,20
Total For R2037											4,761,832.32	56	127,73
R2040	On	05/08/2021	Bond Future			10.63952	87.12410	10.59585	87.43844	16.44	1,829,606.10	21	85,66
R2040	On	04/11/2021	Bond Future			10.82161	88.07355	10.77622	88.39168	15.45	0.00	0	
R2040	On	03/02/2022	Bond Future			11.01097	84.58944	10.96373	84.91145	15.65	0.00	0	
R2040	On	05/05/2022	Bond Future			11.20601	85.59440	11.15684	85.92045	15.35	0.00	0	
Total R2040 Future											1,829,606.10	21	85,66
R2040	On	05/08/2021	Bond Future	12.48	Call		12,104.96000	12.10496	11,792,230	19.60	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		23.76000	0.02376	25,370	19.60	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		12,161.09000	12.16109	11,848,310	19.62	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		253.29000	0.25329	274,010	17.99	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,732.80000	6.73280	6,439,180	17.99	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		23,563.01000	23.56301	23,248,670	20.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		23.13000	0.02313	24,690	19.62	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		12,048.78000	12.04878	11,736,100	19.59	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.00000	0.00000	0,000	20.03	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		24.41000	0.02441	26,070	19.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	05/08/2021	Bond Future	11.05	Put			768.33000	0.76833	830,240	16.90	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			3,951.82000	3.95182	3,699,390	16.90	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call			13,483.65000	13.48365	13,183,620	18.98	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			338.14000	0.33814	356,240	18.98	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			13,382.61000	13.38261	13,082,950	18.94	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			344.85000	0.34485	363,320	18.94	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			13,433.14000	13.43314	13,133,300	18.96	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			341.47000	0.34147	359,760	18.96	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,430.00000	2.43000	2,527,900	16.02	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			6,526.46000	6.52646	6,301,670	16.03	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,409.92000	2.40992	2,507,140	16.03	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			6,440.04000	6.44004	6,216,610	16.00	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,450.00000	2.45000	2,548,580	16.00	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			6,483.33000	6.48333	6,259,220	16.02	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,485.48000	1.48548	1,538,510	17.86	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			7,724.53000	7.72453	7,498,060	16.08	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,942.92000	2.94292	3,042,500	16.08	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,766.19000	7.76619	7,539,180	16.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,924.05000	2.92405	3,023,090	16.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			7,682.62000	7.68262	7,456,710	16.07	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			11,094.53000	11.09453	11,342,380	14.18	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			1,404.26000	1.40426	1,326,060	14.18	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			7,088.85000	7.08885	7,281,040	14.72	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			3,037.50000	3.03750	2,903,640	14.72	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			12,660.90000	12.66090	12,387,880	17.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,961.62000	2.96162	3,061,760	16.07	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												1,829,606.10	21	91,96
R2044	On	05/08/2021	Bond Future			10.66506	84.03764	10.63657	84.24660		17.11	8,403,764.00	100	62,60
R2044	On	04/11/2021	Bond Future			10.83785	84.95347	10.80823	85.16504		16.08	0.00	0	
R2044	On	03/02/2022	Bond Future			11.01725	81.55824	10.98640	81.77258		16.28	0.00	0	
R2044	On	05/05/2022	Bond Future			11.20160	82.52725	11.16950	82.74424		15.97	0.00	0	
Total R2044 Future												8,403,764.00	100	62,60
R2044	On	05/08/2021	Bond Future	12.60	Call			12,605.41000	12.60541	12,396,640	20.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			19.27000	0.01927	19,460	20.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			12,660.60000	12.66060	12,451,810	20.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			18.77000	0.01877	18,940	20.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			12,550.17000	12.55017	12,341,410	20.62	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			19.80000	0.01980	20,000	20.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/11/2021	Bond Future	12.91	Call		13.37306000	13.37306	13,171,900	19.78	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		350.56000	0.35056	360,970	19.78	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,272.83000	13.27283	13,071,890	19.74	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		357.36000	0.35736	367,990	19.74	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		13,322.93000	13.32293	13,121,880	19.76	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		353.91000	0.35391	364,430	19.76	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,429.67000	2.42967	2,491,150	16.71	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,565.27000	6.56527	6,411,970	16.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,409.22000	2.40922	2,470,260	16.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,478.39000	6.47839	6,325,980	16.69	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,450.05000	2.45005	2,511,980	16.69	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,521.91000	6.52191	6,369,050	16.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,764.16000	7.76416	7,610,190	16.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,936.77000	2.93677	2,999,790	16.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,806.22000	7.80622	7,651,880	16.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,917.84000	2.91784	2,980,490	16.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,722.14000	7.72214	7,568,530	16.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,955.83000	2.95583	3,019,210	16.74	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											8,403,764.00	100	62,60
R2048	On	05/08/2021	Bond Future			10.57969	87.71350	10.54085	88.00939	16.69	4,824,242.50	55	171,16
R2048	On	04/11/2021	Bond Future			10.74822	84.25730	10.70782	84.55680	16.50	0.00	0	
R2048	On	03/02/2022	Bond Future			10.92270	85.23374	10.88063	85.53694	15.84	0.00	0	
R2048	On	05/05/2022	Bond Future			11.09447	81.83078	11.05072	82.13769	16.38	0.00	0	
Total R2048 Future											4,824,242.50	55	171,16
R2048	On	05/08/2021	Bond Future	12.51	Call		12,997.87000	12.99787	12,702,880	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		17.28000	0.01728	18,180	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		13,054.06000	13.05406	12,759,040	20.01	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		470.99000	0.47099	505,810	17.48	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		5,256.43000	5.25643	4,995,360	17.48	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,107.66000	2.10766	2,240,390	16.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		928.14000	0.92814	994,610	16.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,596.46000	3.59646	3,367,040	16.91	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		1,739.37000	1.73937	1,853,400	16.47	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		17.76000	0.01776	18,690	19.98	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,767.79000	4.76779	4,997,770	15.31	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		451.48000	0.45148	385,570	15.31	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		16.83000	0.01683	17,700	20.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		12,941.62000	12.94162	12,646,660	19.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	05/08/2021	Bond Future	10.60	Call		2,189.26000	2.18926	2,007,400	16.47	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,794.49000	1.79449	1,631,330	16.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		2,996.62000	2.99662	3,169,400	15.90	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,120.53000	1.12053	997,420	15.90	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.83	Call		13,814.26000	13.81426	13,530,470	20.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		323.85000	0.32385	339,560	20.15	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,505.32000	9.50532	9,759,470	14.68	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		497.17000	0.49717	451,820	14.68	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		13,865.23000	13.86523	13,581,280	20.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		320.71000	0.32071	336,260	20.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,916.09000	13.91609	13,631,980	20.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		317.54000	0.31754	332,930	20.19	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		4,993.73000	4.99373	5,175,220	15.37	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,861.48000	1.86148	1,743,470	15.37	0.00	0	1,20
R2048	On	03/02/2022	Bond Future	11.49	Put		2,507.95000	2.50795	2,598,850	16.46	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,624.75000	6.62475	6,413,750	16.43	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,550.31000	2.55031	2,642,510	16.43	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,669.63000	6.66963	6,457,980	16.44	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,529.16000	2.52916	2,620,710	16.44	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,714.34000	6.71434	6,502,040	16.46	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,939.34000	7.93934	7,723,180	17.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,890.91000	2.89091	2,981,660	17.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,852.38000	7.85238	7,637,280	16.99	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,929.69000	2.92969	3,021,500	16.99	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,895.97000	7.89597	7,680,340	17.01	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,910.37000	2.91037	3,001,650	17.01	0.00	0	
Total R2048 Option											0.00	0	5,00
Total For R2048											4,824,242.50	55	176,10
R209	On	05/08/2021	Bond Future			10.21131	72.49240	10.15223	72.83969	15.95	7,249,240.00	100	28,80
R209	On	04/11/2021	Bond Future			10.38322	70.14205	10.32198	70.49338	15.71	0.00	0	4,70
R209	On	03/02/2022	Bond Future			10.55795	70.95512	10.49444	71.31073	15.14	0.00	0	
R209	On	05/05/2022	Bond Future			10.73668	68.65625	10.67080	69.01620	15.57	0.00	0	
Total R209 Future											7,249,240.00	100	33,60
R209	On	05/08/2021	Bond Future	11.80	Call		8,870.72000	8.87072	8,527,810	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		33.10000	0.03310	37,480	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,918.46000	8.91846	8,575,420	18.72	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		32.21000	0.03221	36,460	18.72	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,822.95000	8.82295	8,480,170	18.69	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		34.02000	0.03402	38,530	18.69	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	9.50	Call		746.91000	0.74691	664,640	14.11	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,967.30000	9.96730	9,643,110	18.77	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		340.21000	0.34021	367,350	18.77	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		10,010.16000	10.01016	9,685,690	18.79	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,184.78000	3.18478	2,974,980	15.71	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		336.59000	0.33659	363,450	18.79	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,924.44000	9.92444	9,600,530	18.75	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		343.88000	0.34388	371,300	18.75	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,170.40000	2.17040	2,311,930	15.71	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,714.94000	5.71494	5,984,000	14.11	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,750.85000	1.75085	1,603,890	15.04	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,639.97000	3.63997	3,844,340	15.04	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		9,194.24000	9.19424	8,875,660	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		412.80000	0.41280	445,550	18.41	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		2,105.58000	2.10558	2,222,860	15.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,059.83000	5.05983	4,820,690	15.44	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,087.83000	2.08783	2,204,300	15.44	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,989.76000	4.98976	4,752,240	15.42	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,123.47000	2.12347	2,241,560	15.42	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,024.75000	5.02475	4,786,420	15.43	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,387.48000	6.38748	6,138,200	16.33	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,346.78000	2.34678	2,457,450	16.33	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,422.20000	6.42220	6,172,300	16.35	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,331.23000	2.33123	2,441,280	16.35	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		6,352.58000	6.35258	6,103,920	16.32	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,362.20000	2.36220	2,473,490	16.32	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											7,249,240.00	100	61,11
R210	On	05/08/2021	Bond Future			209.86178	209.86178	210.20747	210.20747		0.00	0	1,48
R210	On	04/11/2021	Bond Future			209.41477	209.41477	209.76508	209.76508		0.00	0	
R210	On	03/02/2022	Bond Future			211.89105	211.89105	212.24605	212.24605		0.00	0	
R210	On	05/05/2022	Bond Future			211.62004	211.62004	211.97964	211.97964		0.00	0	
Total R210 Future											0.00	0	1,48
Total For R210											0.00	0	1,48
R212	On	05/08/2021	Bond Future			172.88091	172.88091	172.85934	172.85934		0.00	0	2,20
R212	On	04/11/2021	Bond Future			174.80626	174.80626	174.78517	174.78517		0.00	0	
Total R212 Future											0.00	0	2,20
Total For R212											0.00	0	2,20
R213	On	05/08/2021	Bond Future			9.39345	88.23170	9.32929	88.59205	12.59	0.00	0	9,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/11/2021			9.58231	85.66345	9.51543	86.02807		12.31	0.00	0	
R213	On	03/02/2022			9.77935	86.65602	9.70952	87.02511		11.67	0.00	0	
R213	On	05/05/2022			9.97655	84.15266	9.90369	84.52627		11.78	0.00	0	
Total R213 Future											0.00	0	9,08
R213	On	05/08/2021	10.85	Call			8,075.51000	8.07551	7,721,460	14.40	0.00	0	
R213	On	05/08/2021	10.85	Put			40.44000	0.04044	46,740	14.40	0.00	0	
R213	On	05/08/2021	10.86	Call			8,123.88000	8.12388	7,769,650	14.42	0.00	0	
R213	On	05/08/2021	10.86	Put			39.31000	0.03931	45,430	14.42	0.00	0	
R213	On	05/08/2021	10.14	Put			257.55000	0.25755	295,490	13.41	0.00	0	
R213	On	05/08/2021	9.34	Put			1,460.39000	1.46039	1,624,390	12.44	0.00	0	
R213	On	05/08/2021	10.84	Call			8,027.13000	8.02713	7,673,260	14.39	0.00	0	
R213	On	05/08/2021	9.34	Call			1,520.68000	1.52068	1,324,330	12.44	0.00	0	
R213	On	05/08/2021	10.84	Put			41.60000	0.04160	48,080	14.39	0.00	0	
R213	On	05/08/2021	10.78	Call			7,736.68000	7.73668	7,383,990	14.32	0.00	0	
R213	On	05/08/2021	10.78	Put			49.27000	0.04927	56,930	14.32	0.00	0	
R213	On	05/08/2021	10.14	Call			4,669.52000	4.66952	4,347,110	13.41	0.00	0	
R213	On	04/11/2021	11.11	Put			408.62000	0.40862	445,550	14.05	0.00	0	
R213	On	04/11/2021	11.09	Call			8,488.66000	8.48866	8,161,780	14.02	0.00	0	
R213	On	04/11/2021	11.09	Put			418.19000	0.41819	455,930	14.02	0.00	0	
R213	On	04/11/2021	11.10	Call			8,531.78000	8.53178	8,204,490	14.03	0.00	0	
R213	On	04/11/2021	11.10	Put			413.33000	0.41333	450,660	14.03	0.00	0	
R213	On	04/11/2021	11.11	Call			8,575.02000	8.57502	8,247,330	14.05	0.00	0	
R213	On	03/02/2022	10.60	Put			1,516.77000	1.51677	1,614,440	12.49	0.00	0	4
R213	On	03/02/2022	10.00	Call			4,009.25000	4.00925	3,786,440	11.84	0.00	0	
R213	On	03/02/2022	10.00	Put			2,487.55000	2.48755	2,633,830	11.84	0.00	0	4
R213	On	03/02/2022	9.22	Put			4,612.75000	4.61275	4,837,070	11.27	0.00	0	
R213	On	03/02/2022	10.25	Put			2,021.19000	2.02119	2,145,480	12.08	0.00	0	10
R213	On	03/02/2022	9.76	Call			3,305.20000	3.30520	3,105,340	11.68	0.00	0	
R213	On	03/02/2022	9.76	Put			3,038.18000	3.03818	3,207,410	11.68	0.00	0	10
R213	On	03/02/2022	8.80	Put			6,182.49000	6.18249	6,449,500	10.90	0.00	0	
R213	On	03/02/2022	9.15	Call			1,817.38000	1.81738	1,679,880	11.21	0.00	0	2
R213	On	03/02/2022	10.60	Call			6,070.52000	6.07052	5,799,100	12.49	0.00	0	
R213	On	03/02/2022	10.15	Put			2,197.60000	2.19760	2,330,430	11.98	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,818.81000	2.81881	2,636,950	11.55	0.00	0	
R213	On	03/02/2022	9.58	Put			3,508.98000	3.50898	3,696,210	11.55	0.00	0	20
R213	On	03/02/2022	8.63	Put			6,925.77000	6.92577	7,208,190	10.83	0.00	0	
R213	On	03/02/2022	9.22	Call			1,965.59000	1.96559	1,820,820	11.27	0.00	0	4
R213	On	03/02/2022	10.25	Call			4,824.14000	4.82414	4,579,340	12.08	0.00	0	
R213	On	03/02/2022	9.97	Put			2,551.70000	2.55170	2,700,770	11.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.98	Call		3,948.33000	3.94833	3,727,380	11.83	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,530.26000	2.53026	2,678,400	11.83	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,887.57000	3.88757	3,668,490	11.81	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,178.24000	1.17824	1,076,160	10.90	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call		4,491.16000	4.49116	4,254,900	11.98	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		4,556.99000	4.55699	4,318,990	12.00	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		2,161.22000	2.16122	2,292,310	12.00	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,851.79000	4.85179	5,083,380	11.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,573.29000	2.57329	2,723,300	11.81	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		944.17000	0.94417	857,500	10.83	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		3,917.90000	3.91790	3,697,880	11.82	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		6,329.34000	6.32934	6,053,170	12.58	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		1,431.33000	1.43133	1,524,250	12.58	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		2,206.36000	2.20636	2,325,740	12.29	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,918.42000	5.91842	5,663,530	12.30	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,191.59000	2.19159	2,310,310	12.30	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,851.31000	5.85131	5,597,760	12.28	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,221.51000	2.22151	2,341,570	12.28	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,884.70000	5.88470	5,630,470	12.29	0.00	0	
Total R213 Option											0.00	0	2,80
Total For R213											0.00	0	11,94
R214	On	05/08/2021	Bond Future			10.58518	69.43045	10.54131	69.69377	16.97	0.00	0	17,80
R214	On	04/11/2021	Bond Future			10.75487	66.90956	10.70937	67.17598	16.78	0.00	0	
R214	On	03/02/2022	Bond Future			10.93026	67.68493	10.88301	67.95462	16.14	0.00	0	
R214	On	05/05/2022	Bond Future			11.10297	65.20881	11.05396	65.48180	16.66	0.00	0	
Total R214 Future											0.00	0	17,80
R214	On	05/08/2021	Bond Future	12.02	Call		8,097.99000	8.09799	7,838,930	19.49	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		53.71000	0.05371	57,970	19.49	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,145.62000	8.14562	7,886,440	19.50	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		52.32000	0.05232	56,460	19.50	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		8,050.35000	8.05035	7,791,420	19.47	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		55.15000	0.05515	59,540	19.47	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,525.05000	9.52505	9,280,150	19.63	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		386.70000	0.38670	408,220	19.63	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,567.29000	9.56729	9,322,160	19.66	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		382.71000	0.38271	404,000	19.66	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,609.51000	9.60951	9,364,160	19.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		378.77000	0.37877	399,840	19.68	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,194.25000	2.19425	2,281,250	16.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.39	Call		5.03515000	5.03515	4,853,660	16.62	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,230.76000	2.23076	2,318,960	16.62	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,070.30000	5.07030	4,888,210	16.63	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,212.53000	2.21253	2,300,130	16.63	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,105.33000	5.10533	4,922,640	16.65	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,174.40000	6.17440	5,986,230	17.20	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,462.30000	2.46230	2,547,120	17.20	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,106.71000	6.10671	5,919,500	17.18	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,496.48000	2.49648	2,582,260	17.18	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,140.42000	6.14042	5,952,730	17.19	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,479.22000	2.47922	2,564,520	17.19	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,88
Total for Bond											159,107,441.79	1,594	1,108,18
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/08/2021 GOVI			787.28000	787.28000	790.26300	790.26300				23,618,400.00	3	97
GOVI On 04/11/2021 GOVI			795.94400	795.94400	798.96300	798.96300				0.00	0	
GOVI On 03/02/2022 GOVI			805.16100	805.16100	808.21700	808.21700				0.00	0	
GOVI On 05/05/2022 GOVI			814.71000	814.71000	817.80300	817.80300				0.00	0	
Total GOVI Future										23,618,400.00	3	97
GOVI On 05/08/2021 GOVI	719.14	Call			711,230.00000	71.12300	681,400,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			711,130.00000	71.11300	681,300,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			711,330.00000	71.13300	681,500,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			705,630.00000	70.56300	675,440,000			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			705,530.00000	70.55300	675,340,000			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			705,430.00000	70.54300	675,240,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			154,770.00000	15.47700	124,210,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.74	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		154,670.00000	15,46700	124,110,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		154,570.00000	15,45700	124,010,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		295,530.00000	29,555300	264,600,000		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		295,730.00000	29,573000	264,800,000		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		295,630.00000	29,563000	264,700,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											23,618,400.00	3	97
Total for GOVI											23,618,400.00	3	97
AL37	On	05/08/2021	Index Future	792.54800		792.54800	796.80800	796.80800			0.00	0	
AL37	On	04/11/2021	Index Future	801.27000		801.27000	805.58000	805.58000			0.00	0	
AL37	On	03/02/2022	Index Future	810.54900		810.54900	814.91100	814.91100			0.00	0	
AL37	On	05/05/2022	Index Future	820.16200		820.16200	824.57600	824.57600			0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/08/2021	Index Future	904.14000		904.14000	907.72400	907.72400			0.00	0	
AL7T	On	04/11/2021	Index Future	914.09000		914.09000	917.71800	917.71800			0.00	0	
AL7T	On	03/02/2022	Index Future	924.67500		924.67500	928.34800	928.34800			0.00	0	
AL7T	On	05/05/2022	Index Future	935.64100		935.64100	939.35900	939.35900			0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/08/2021	Index Future	797.25300		797.25300	800.30500	800.30500			0.00	0	1
ALBI	On	04/11/2021	Index Future	806.02700		806.02700	809.11600	809.11600			0.00	0	
ALBI	On	03/02/2022	Index Future	815.36100		815.36100	818.48800	818.48800			0.00	0	
ALBI	On	05/05/2022	Index Future	825.03000		825.03000	828.19600	828.19600			0.00	0	
Total ALBI Future											0.00	0	11
Total For ALBI											0.00	0	11
IGOV	On	05/08/2021	Index Future	293.18000		293.18000	294.42600	294.42600			2,931,800.00	1	4
IGOV	On	04/11/2021	Index Future	296.47900		296.47900	297.74000	297.74000			0.00	0	
IGOV	On	03/02/2022	Index Future	299.98400		299.98400	301.26100	301.26100			0.00	0	
IGOV	On	05/05/2022	Index Future	303.61200		303.61200	304.90500	304.90500			0.00	0	
Total IGOV Future											2,931,800.00	1	4
Total For IGOV											2,931,800.00	1	4
Total for Index											2,931,800.00	1	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 21/07/2021		Jibar Future	3.72500	96.27500	3.71500	96.28500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.79000	96.21000	3.77000	96.23000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.83500	96.16500	3.80500	96.19500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.95000	96.05000	3.89000	96.11000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.00000	96.00000	3.93000	96.07000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.13500	95.86500	4.06500	95.93500				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.42000	95.58000	4.32000	95.68000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.77500	95.22500	4.64500	95.35500				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.96500	95.03500	4.82000	95.18000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.32000	94.68000	5.15000	94.85000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.47500	94.52500	5.29000	94.71000				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.63500	94.36500	5.56500	94.43500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										185,657,641.79	1,598	1,140,26
ABCPI On 07/12/2023		Spot Bond	2.21000	313.18145	2.21000	313.09261				0.00	0	20,000,00
Total ABCPI3 SPOT										0.00	0	20,000,00
Total For ABCPI3										0.00	0	20,000,00
ABF001 On 13/09/2026		Spot Bond			0.00000	100.21951				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.92396				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	100.00000	9.65000	99.97411				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.46082				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.18990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.04515				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.55571				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.44181				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.07829				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.40431				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.57916				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.99346				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.25213				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.45936				0.00	0	30,000,00
Total ABFN27 SPOT										0.00	0	30,000,00
Total For ABFN27										0.00	0	30,000,00
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.02134				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.15279				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

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 29/08/2028 Spot Bond					0.00000	102.11201				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.72471				0.00	3,224,000,000	1,612,000,000
Total ABFN31 SPOT										0.00	3,224,000,000	1,612,000,000
Total For ABFN31										0.00	3,224,000,000	1,612,000,000
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.04733				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.98811				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.96703				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.20008				0.00	0	100,000,000
Total ABFN35 SPOT										0.00	0	100,000,000
Total For ABFN35										0.00	0	100,000,000
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.60826				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.60043				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.89587				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.36311				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.63564				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.90824				0.00	0	
Total ABFN41 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 ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.44516				0.00	840,000,000	420,000,000
Total ABFN42 SPOT										0.00	840,000,000	420,000,000
Total For ABFN42										0.00	840,000,000	420,000,000
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.00506				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.03410				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.05490				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.01944				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.44992				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.47188				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.11477				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	99.98750				0.00	660,000,000	330,000,000
Total ABFN50 SPOT										0.00	660,000,000	330,000,000
Total For ABFN50										0.00	660,000,000	330,000,000
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.04010				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.78374				0.00	220,000,000	110,000,000
Total ABFN52 SPOT										0.00	220,000,000	110,000,000
Total For ABFN52										0.00	220,000,000	110,000,000
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.51110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.10656				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.89229				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.40000	3.40000	3.40000	150.09765				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	100.39710	100.00000	100.16155				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.84000	6.84000	6.84000	143.33261				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	22.68977	100.00000	22.63476				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.44000	2.44000	2.44000	152.56723				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.60000	3.60000	3.60000	199.82696				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.36000	4.36000	4.36000	224.49432				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.76500	6.76500	6.76500	104.06584				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.26500	7.26500	7.26500	114.63380				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS13 On 14/05/2022 Spot Bond			5.26500	104.93596	5.26500	104.92115				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.29500	107.12299	5.29500	107.10778				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.83000	114.65546	6.83000	114.63453				0.00	0	40,000,00
Total ABS16 SPOT										0.00	0	40,000,00
Total For ABS16										0.00	0	40,000,00
ABS17 On 11/11/2027 Spot Bond			8.04000	114.15641	8.04000	114.13196				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.73500	111.06169	5.73500	111.04464				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.59000	107.75339	7.59000	107.73158				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.58512	100.00000	12.55742				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.56000	317.88115	1.56000	317.79659				0.00	0	10,000,00
Total ABSI2 SPOT										0.00	0	10,000,00
Total For ABSI2										0.00	0	10,000,00
ABSI4 On 31/01/2022 Spot Bond			0.80500	174.13225	0.80500	174.08943				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.14000	10.14000	10.14000	107.14289				0.00	0	100,000,00
Total ABX01 SPOT										0.00	0	100,000,00
Total For ABX01										0.00	0	100,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	100.14407				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.13977				0.00	0	
Total ACL098 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 ACL098										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.13462				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.13529				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.75860				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.13959				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.13959				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.14329				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.14329				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	157.79796				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	159.91784				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.13269				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.13181				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.12857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.40870				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.40854				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.77862				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.81447				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.61176				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.06217				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.12079				0.00	240,000,000	420,000,000
Total AGL03 SPOT										0.00	240,000,000	420,000,000
Total For AGL03										0.00	240,000,000	420,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.88157				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.68374				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.55849				0.00	0	90,000,000
Total AGT03 SPOT										0.00	0	90,000,000
Total For AGT03										0.00	0	90,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	105.25648				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.04543				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.04543				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.21994				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.01637				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.00667				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.11335				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.22001				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.56885				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.67538				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.61946				0.00	0	30,000.00
Total AHF5A1 SPOT										0.00	0	30,000.00
Total For AHF5A1										0.00	0	30,000.00
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.58466				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.45500	110.21833	6.45500	110.19899				0.00	0	
Total AHF5A3 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 AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.61645				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.65882				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.34007				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.77975				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.01127				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.61638				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.65873				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.95446				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.57401				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.57401				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.63757				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.62169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.67991				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.65980				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.03874				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.98609				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.18500	109.51807	7.18500	109.49695				0.00	0	20,000,00
Total AIR02 SPOT										0.00	0	20,000,00
Total For AIR02										0.00	0	20,000,00
AIR04 On 29/05/2024 Spot Bond			7.68500	104.80811	7.68500	104.78664				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.25000	93.92772	11.25000	93.89979				0.00	0	30,000,00
Total AIR05 SPOT										0.00	0	30,000,00
Total For AIR05										0.00	0	30,000,00
AIRL01 On 30/04/2028 Spot Bond			5.82000	176.68742	5.82000	176.62024				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.18848				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.94372				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.24587				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF08 On 24/07/2021 Spot Bond					0.00000	100.97754				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.22887				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.40419				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.66728				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	99.98169				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.14189				0.00	2,500,000,000	2,500,000,000
Total APF14 SPOT										0.00	2,500,000,000	2,500,000,000
Total For APF14										0.00	2,500,000,000	2,500,000,000
APF15 On 24/02/2023 Spot Bond					0.00000	100.65751				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.43295				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.71000	239.10543	4.71000	239.02156				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.72500	216.66473	4.72500	216.58867				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.78000	173.15843	1.78000	173.11123				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.82500	173.11374	1.82500	173.06634				0.00	0	
Total ASN149 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 ASN149									0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.49000	189.42672	4.49000	189.36138			0.00	0	
Total ASN154 SPOT									0.00	0	
Total For ASN154									0.00	0	
ASN15 On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN156 SPOT									0.00	0	
Total For ASN156									0.00	0	
ASN15 On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN157 SPOT									0.00	0	
Total For ASN157									0.00	0	
ASN15 On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN159 SPOT									0.00	0	
Total For ASN159									0.00	0	
ASN16 On 08/08/2021 Spot Bond					0.00000	100.81703			0.00	0	
Total ASN160 SPOT									0.00	0	
Total For ASN160									0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	100.64814			0.00	0	10,000,00
Total ASN161 SPOT									0.00	0	10,000,00
Total For ASN161									0.00	0	10,000,00
ASN16 On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN163 SPOT									0.00	0	
Total For ASN163									0.00	0	
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN164 SPOT									0.00	0	
Total For ASN164									0.00	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN172 SPOT									0.00	0	
Total For ASN172									0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN176 SPOT									0.00	0	
Total For ASN176									0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN177 SPOT									0.00	0	
Total For ASN177									0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.15458			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	99.98476				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.84000	110.05300	4.84000	110.01386				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.12168				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.12346				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.12965				0.00	0	14,400,00
Total ASN204 SPOT										0.00	0	14,400,00
Total For ASN204										0.00	0	14,400,00
ASN20 On 24/08/2021 Spot Bond					0.00000	100.71134				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	100.80353				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.46198				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.15415				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.11739				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.67381				0.00	0	10,000,00
Total ASN278 SPOT										0.00	0	10,000,00
Total For ASN278										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/08/2048 Spot Bond					0.00000	100.64546				0.00	0	20,000,00
Total ASN279 SPOT										0.00	0	20,000,00
Total For ASN279										0.00	0	20,000,00
ASN28: On 21/08/2023 Spot Bond					0.00000	100.61433				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.24931				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.05801				0.00	0	10,000,00
Total ASN291 SPOT										0.00	0	10,000,00
Total For ASN291										0.00	0	10,000,00
ASN30: On 20/12/2023 Spot Bond					0.00000	100.13139				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.16704				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			3.96500	3.96500	3.96500	106.42071				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			4.85500	4.85500	4.85500	97.29818				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.12461				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.14173				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.80212				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.32020				0.00	0	
Total ASN335 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 ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.95000	108.51454	4.95000	108.47562				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.13352				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.12162				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.11793				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.12811				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.12811				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.46183				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.15295				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.12570				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.13024				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.95021				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.21972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.21972				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.79387				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.12678				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.57801				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.18526				0.00	0	30,000,00
Total ASN399 SPOT										0.00	0	30,000,00
Total For ASN399										0.00	0	30,000,00
ASN399 On 20/12/2024 Spot Bond					0.00000	100.12592				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.14751				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.33631				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.94862				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.10326				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 23/06/2025 Spot Bond					0.00000	100.10637				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.15779				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.96043				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.04861				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.03800				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.04811				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	103.24111				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46(On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	102.51965				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.85123				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.55293				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.82953				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.97505				0.00	0	
Total ASN472 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 ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	102.40683				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	103.10038				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.69556				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.12907				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.15405				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	103.57300				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	103.46412				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.12864				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.35743				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.33265				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	99.98799				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.26656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.20678				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.20678				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.12543				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	100.21671	9.00000	108.72377				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.19734	8.18000	108.96997				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.20160	8.36000	104.68493				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.20160	8.36000	104.25808				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN520 On 31/07/2022 Spot Bond			9.10000	103.75628	9.10000	103.73077				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	104.55752	11.05000	104.52646				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	104.53699	11.00000	104.50607				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	104.33166	10.50000	104.30217				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53 On 31/01/2024 Spot Bond			10.50000	104.33166	10.50000	104.30217				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	99.95154				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.92691				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.61924				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	104.37273	10.60000	104.34295				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.13408	10.47000	104.28993				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	104.34193	10.55000	104.31197				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.87364				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	101.05714				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.40290				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.22154				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.12165				0.00	0	
Total ASN579 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 ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.14814				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	100.82224				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58 On 07/09/2021 Spot Bond					0.00000	100.31230				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58 On 13/02/2022 Spot Bond					0.00000	100.73141				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58 On 14/03/2022 Spot Bond					0.00000	100.28055				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	100.46151				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59 On 30/06/2021 Spot Bond					0.00000	101.77987				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59 On 01/07/2021 Spot Bond					0.00000	101.13993				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	103.35760	9.22000	103.77978				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	99.86503				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	101.16226				0.00	0	

Contract 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	
ASN597 On 16/07/2021 Spot Bond					0.00000	100.95186				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN598 On 22/07/2021 Spot Bond					0.00000	100.86047				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.93687				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.04408				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.62422				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.92633				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.13112				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	99.98109				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	100.97984				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	100.13504				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61 On 10/08/2021 Spot Bond					0.00000	100.65906				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61 On 11/08/2021 Spot Bond					0.00000	101.21814				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.59606				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/08/2021 Spot Bond					0.00000	101.14767				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	101.00210				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 13/08/2021 Spot Bond					0.00000	100.78151				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN62 On 13/08/2021 Spot Bond					0.00000	100.72153				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN62 On 17/08/2021 Spot Bond					0.00000	100.54969				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN62 On 19/08/2021 Spot Bond					0.00000	100.67644				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.12792				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 25/08/2021 Spot Bond					0.00000	100.47133				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62 On 25/11/2021 Spot Bond					0.00000	100.47133				0.00	0	
Total ASN626 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 ASN626										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	100.69423				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 08/09/2021 Spot Bond					0.00000	100.26250				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	99.95455				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	100.33281				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.23314				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.21250				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63 On 27/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	52,500,000,000	52,500,000,00	
Total ASN638 SPOT									50,000,000,000,000.00	52,500,000,000	52,500,000,00	
Total For ASN638									50,000,000,000,000.00	52,500,000,000	52,500,000,00	
BAW21 On 24/03/2022 Spot Bond			5.46500	105.17792	5.46500	105.16252			0.00	0	0	
Total BAW21 SPOT									0.00	0	0	
Total For BAW21									0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.44552	9.30000	102.42023			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.73331			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.67182			0.00	0	0	
Total BAW28 SPOT									0.00	0	0	
Total For BAW28									0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.55045			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.46157				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.98733				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.29000	101.00510	6.29000	100.98801				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.59398				0.00	0	150,000,00
Total BAW34 SPOT										0.00	0	150,000,00
Total For BAW34										0.00	0	150,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.71241				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.96846				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.42936				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.97856				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.65500	8.65500	8.65500	104.01930				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	99.98274				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.75000	10.75000	10.75000	108.17157				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA73 On 31/03/2022 Spot Bond					0.00000	99.97503				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.96647				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.97465				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.97481				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.97354				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.21944				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	99.97792				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.96793				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	99.97730				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.97739				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	99.97667				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.97781				0.00	0	
Total BAYA84 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 BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.97651				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	99.97860				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	99.97679				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	99.97750				0.00	200,000,000	200,000,000
Total BAYA88 SPOT										0.00	200,000,000	200,000,000
Total For BAYA88										0.00	200,000,000	200,000,000
BAYA88 On 30/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2021 Spot Bond					0.00000	99.97468				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	99.97310				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.97310				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.97310				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	99.97271				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.97379				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.26535				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	99.97256				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.69500	7.69500	7.69500	103.79782				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.88085				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.74707				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	99.97353				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.34636				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.45500	108.61474	7.45500	108.59314				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.52641				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.26788				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL13 On 20/08/2021 Spot Bond			6.45500	104.92366	6.45500	104.90528				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.18640				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.79738				0.00	0	300,000,00
Total BGL15 SPOT										0.00	0	300,000,00
Total For BGL15										0.00	0	300,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.73168				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.03892				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.36304				0.00	0	150,000,00
Total BGL18 SPOT										0.00	0	150,000,00
Total For BGL18										0.00	0	150,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.21902				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.83897				0.00	1,170,000,000	570,000,00
Total BGT01 SPOT										0.00	1,170,000,000	570,000,00
Total For BGT01										0.00	1,170,000,000	570,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.56905				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.72482				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.96402				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.19500	108.60035	6.19500	108.58235				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	100.23484				0.00	0	50,000,00
Total BID12 SPOT										0.00	0	50,000,00
Total For BID12										0.00	0	50,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	100.45643				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.69290				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.91898				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.06551				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.36743				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.49000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.96400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.61400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.61654				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.12500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.36912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.94377				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.65577				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.57335				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.27681				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.41186				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	101.13910				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.80372				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.86586				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	101.04128				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.12233				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BPPF21 On 03/11/2021 Spot Bond					0.00000	100.76795			0.00	0	
Total BPPF28 SPOT									0.00	0	
Total For BPPF28									0.00	0	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.80369			0.00	0	
Total BPPF29 SPOT									0.00	0	
Total For BPPF29									0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.83475			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.82922			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	99.99999			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.31869			0.00	0	150,000,00
Total CBL29 SPOT									0.00	0	150,000,00
Total For CBL29									0.00	0	150,000,00
CCT01 On 23/06/2023 Spot Bond			7.19000	110.00686	7.19000	109.98563			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.39000	111.58233	7.39000	111.56021			0.00	0	1,000,000,00
Total CCT02 SPOT									0.00	0	1,000,000,00
Total For CCT02									0.00	0	1,000,000,00
CCT03 On 15/03/2025 Spot Bond			8.23000	112.42248	8.23000	112.39785			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.46000	107.81093	9.46000	106.29239		4,730,000,000,000.00	500,000,000	500,000,00	
Total CCT04 SPOT								4,730,000,000,000.00	500,000,000	500,000,00	
Total For CCT04								4,730,000,000,000.00	500,000,000	500,000,00	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.28470			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	101.05358				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.18804				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.67710				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.72446				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.46250				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.55358				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	99.94463				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	163.47455	3.14000	163.34259				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.75000	1.75000	1.75000	163.21000				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.43400	4.77000	108.41300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57300				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN341 On 20/12/2023 Spot Bond					0.00000	99.71014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.22500	110.98816	7.22500	110.96676				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	
CLN366 On 20/03/2024 Spot Bond			8.70700	113.72717	8.70700	117.94900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	101.14414				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.08325				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	105.41049				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2024 Spot Bond			10.98000	101.90041	10.98000	101.87082				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.71700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	119.17534	6.50000	115.83000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN386 On 20/09/2024 Spot Bond					0.00000	106.11900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN390 On 20/09/2022 Spot Bond					0.00000	100.13138				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN398 On 14/11/2022 Spot Bond					0.00000	100.75099				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.74474				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.75000	173.18825	1.75000	173.14119				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.14000	139.30126	5.14000	139.25059				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.58000	137.26372	5.58000	137.21217				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.39300				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.70857				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.63357				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.70828				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.65500	105.25020	6.65500	105.23148				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.54669				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.10293				0.00	0	
Total CLN468 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 CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.34151				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.76802				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	73.91074	100.00000	73.76805				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.73889				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.15000	102.16189	6.15000	102.14513				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.45500	106.61971	6.45500	106.60100				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.34145				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.15285				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.49739				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.85500	112.25587	6.85500	112.23531				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.48707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.29300				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.36753				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.76073				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.67185				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.36391				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.80102				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.14814				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.86649	9.96000	102.83932				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.64124	10.01000	101.61413				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.60822				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.00000	9.60000	99.98283				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 12/03/2023 Spot Bond					0.00000	100.24004				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.51286				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	102.80045	9.20000	102.77532				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	101.85377				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	101.45140				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	101.99669				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond					0.00000	101.40584				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52(On 29/11/2021 Spot Bond					0.00000	100.75736				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	100.24004				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	100.14226				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	101.17148				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53(On 18/07/2025 Spot Bond			8.92000	109.42292	8.92000	109.39655				0.00	0	
Total CLN535 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 CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.96215				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.99592				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.33629				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	140.46300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.46983				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.46937				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.39000	110.24739	8.39000	110.22235				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.44000	107.66361	8.44000	107.63943				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.53000	107.17269	8.53000	107.14836				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	308.32288				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	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.72169				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.75068				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.58419				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.48163				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	115.35600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.79937				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.16345	10.19000	101.19727				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.39000	107.69432	8.39000	107.67027				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.80209				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.56867				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	104.18527				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN567 On 04/06/2023 Spot Bond					0.00000	100.40701				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.75273				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.62000	106.17176	8.62000	106.14741				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.78985				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.75672				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.22535				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.15511				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.12282				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.95330				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.78844				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.44228				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.22856				0.00	0	
Total CLN583 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 CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	101.01637				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.43012				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.56687				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.30926				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.21911				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.17660				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.11880				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.94909				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.56000	143.85814	3.56000	115.69939				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.57442				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	100.01396				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.57442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.88002				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.95618				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.28246				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.17660				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.17660				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.21900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.46339				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.79102				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.71164				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.05625				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.16181				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN608 On 22/08/2024 Spot Bond					0.00000	100.56516				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.52981	9.32000	101.50454				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.99463				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.84865				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.35079				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.54566				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	100.44190				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	99.89600				0.00	40,000,000	20,000,000
Total CLN616 SPOT										0.00	40,000,000	20,000,000
Total For CLN616										0.00	40,000,000	20,000,000
CLN617 On 20/12/2024 Spot Bond					0.00000	101.68243				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.70873				0.00	0	
Total CLN618 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 CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.43010				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.90959				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.90627				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.95448				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	97.22800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.01338				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.46500	107.59547	6.46500	107.57656				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.74378				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.40888				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.71000	65.61051	11.71000	87.51748				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.66693				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.09000	104.80492	9.09000	104.77918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.74044				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.65331				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.62790				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.77496				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.20644				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.58455				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.73710				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.84665				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.69204				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.80381				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.02222				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 21/11/2024 Spot Bond					0.00000	100.58773				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.17330				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.95834				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.17359				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.73710				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.45388				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.73710				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.59226				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.73710				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 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	
CLN65 On 22/03/2030 Spot Bond					0.00000	104.93300				0.00	40,000,000	20,000,00
Total CLN655 SPOT										0.00	40,000,000	20,000,00
Total For CLN655										0.00	40,000,000	20,000,00
CLN65 On 20/06/2025 Spot Bond					0.00000	100.15837				0.00	0	
Total CLN656 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 CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.66582				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.82629				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	98.79000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.65400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	113.75300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	136.05000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.82542				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.94683				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.88378				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	106.60150				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.88218				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.54954				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.81492				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.31258				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.10226	144.24920	4.10226	117.18812				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.10226	144.24920	4.10226	117.18888				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.83159				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.87601				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.13073				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.78792				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.84603				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.32393				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.12518				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	100.12864				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.76890				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.15227				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.15204				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.13396				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	105.24090				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.13404				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.91247				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.52090				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.22416				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.84162				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.27942				0.00	0	
Total CLN698 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 CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	102.84808				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.41205				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.67952				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.67541				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.90439				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.25619				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.42326				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.79304				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.89821				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.27645				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.13079				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.81489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.06318				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.25216				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.65272				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.13165				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.13165				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.13165				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.83323				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.24964				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.81004				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.13887				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.38727				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.86363				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.12110				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.12110				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.12110				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.12326				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.12326				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.12326				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.41780				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.48079				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.13514				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	100.25452				0.00	0	
Total CLN734 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 CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.85524				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.98183				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.14550				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.15193				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	105.70300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.55042				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.72598				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	99.98094				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.91885				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.91073				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.97550				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.56544				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.13400				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.77370				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.18569				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	99.97321				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.69500	103.81924	7.69500	103.79782				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.69986				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.85500	108.47792	7.85500	108.45509				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			9.54000	107.69600	9.54000	107.66858				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			6.63500	109.91262	6.63500	109.89302				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			7.29000	105.12537	7.29000	105.10481				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.95000	103.63080	9.95000	103.60330				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			10.04000	97.78520	10.04000	97.75902				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			9.65500	9.65500	9.65500	104.80599				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.68280				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.13398				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.06419				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.74168				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.61623				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.10638				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.29826				0.00	0	
Total DNG100 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 DNG100									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.10162			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.01515			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.31596			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.30307			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.57507			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.51943			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.79000	8.79000	8.79000	105.90043			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.06889			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.62175			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.77500	108.36436	6.77500	108.34442			0.00	0	97,932,50
Total DV23 SPOT									0.00	0	97,932,50
Total For DV23									0.00	0	97,932,50
DV23/R On 27/02/2023 Spot Bond			100.00000	36.58994	100.00000	36.50807			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	36.58994	100.00000	36.50807			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV24 On 18/02/2024 Spot Bond			6.32500	111.57035	6.32500	111.55116			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.51066	9.69000	103.48361			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.51066	9.69000	103.48361			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.41000	97.09467	11.41000	97.06491			0.00	0	127,919,80
Total DV29 SPOT									0.00	0	127,919,80
Total For DV29									0.00	0	127,919,80
DV29/R On 18/02/2029 Spot Bond			10.10000	103.65822	10.10000	103.63001			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.65822	10.10000	103.63001			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	100.44382			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.81057			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	99.88189			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.09315			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.53643			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.58949			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.38802			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.40449			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.66320				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.85029				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.82068				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.16501				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.86801				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.86272				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.69578				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.26000	106.35280	4.26000	106.34043				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.86000	105.49868	5.86000	105.48213				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.76500	110.65826	6.76500	110.63826				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.97000	109.32287	4.97000	109.28383				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			4.84000	97.56537	4.84000	97.53067				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.24252	2.25000	135.20391				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.76000	145.55454	3.76000	145.50728				0.00	0	200,000,00
Total EL28 SPOT										0.00	0	200,000,00
Total For EL28										0.00	0	200,000,00
EL29 On 19/11/2029 Spot Bond			3.77300	131.91442	3.77300	131.87152				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.81500	129.31192	3.81500	129.26952				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.61000	111.32873	4.61000	111.28997				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.81000	99.57937	4.81000	99.54404				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	135.24252	2.25000	135.20391				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	151.87632				0.00	0	9,660,000,00
Total ELN001 SPOT										0.00	0	9,660,000,00
Total For ELN001										0.00	0	9,660,000,00
ELN002 On 07/06/2024 Spot Bond					0.00000	149.44880				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	115.40532				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	114.45259				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	112.90415				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	104.88464				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	106.17579				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN01€ On 23/12/2021 Spot Bond					0.00000	98.84138				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	101.59905				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	103.31689				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.11000	103.84296	9.11000	103.81782				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			10.84000	10.84000	10.84000	96.31499				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.19000	11.19000	11.19000	100.47558				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.19000	103.66028	9.19000	102.21312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.19000	9.19000	9.19000	108.19450				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.32500	11.32500	11.32500	82.70527				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.37500	10.37500	10.37500	101.34012				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.32500	11.32500	11.32500	95.31348				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.39375				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.31796				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.32690				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.23162				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.22577				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.77724				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.43709				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	100.51699				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.74759				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.22371				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.38245				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.39296				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.08855				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.30556				0.00	200,000,000	
Total EQT005 SPOT										0.00	200,000,000	
Total For EQT005										0.00	200,000,000	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.91861				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.10461				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.65022				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.62094				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.69699				0.00	0	
Total ERS3C6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.62679			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.65603			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.61162			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.59755			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.68525			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.11500	110.02985	6.11500	110.01155			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	104.29478	10.00000	104.26668			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.26000	100.30284	8.26000	100.28066		5,236,840,000,000.00	634,000,000	3,164,051,400	
Total ES26 SPOT								5,236,840,000,000.00	634,000,000	3,164,051,400	
Total For ES26								5,236,840,000,000.00	634,000,000	3,164,051,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.89001	7.85000	101.86857		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.08000	78.50591	11.02000	78.81247		0.00	0	3,575,470,000	
Total ES33 SPOT								0.00	0	3,575,470,000	
Total For ES33								0.00	0	3,575,470,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.16389	7.50000	102.14345		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.57500	77.49150	11.53000	77.74931		162,050,000,000,000.00	14,000,000,000	17,224,606,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										2,050,000,000.00	14,000,000.00	17,224,606.60
Total For ES42										2,050,000,000.00	14,000,000.00	17,224,606.60
ES42/R On 25/04/2042 Spot Bond			8.50000	101.51244	8.50000	101.48935				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	100.31837				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.35652				0.00	200,000,000	140,000,000
Total EXX05 SPOT										0.00	200,000,000	140,000,000
Total For EXX05										0.00	200,000,000	140,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.13350				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.66172				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.59977				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.63871				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.66789				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.93351				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.45675				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.51764				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB17 On 08/01/2022 Spot Bond					0.00000	103.01261				0.00	450,000,000	450,000,000
Total FRB17 SPOT										0.00	450,000,000	450,000,000
Total For FRB17										0.00	450,000,000	450,000,000
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	101.86992				0.00	616,500,000	616,500,000
Total FRB21 SPOT										0.00	616,500,000	616,500,000
Total For FRB21										0.00	616,500,000	616,500,000
FRB22 On 08/12/2022 Spot Bond					0.00000	103.44450				0.00	0	150,000,000
Total FRB22 SPOT										0.00	0	150,000,000
Total For FRB22										0.00	0	150,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.86357				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.55991				0.00	0	600,000,000
Total FRB24 SPOT										0.00	0	600,000,000
Total For FRB24										0.00	0	600,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.43398				0.00	0	2,500,000,000
Total FRB25 SPOT										0.00	0	2,500,000,000
Total For FRB25										0.00	0	2,500,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.53671				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.89000	105.83413	8.89000	105.80898				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.29570				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.55341				0.00	0	100,000,000
Total FRB29 SPOT										0.00	0	100,000,000
Total For FRB29										0.00	0	100,000,000
FRB30 On 19/04/2026 Spot Bond			8.09000	101.83952	8.09000	101.81745				0.00	0	
Total FRB30 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 FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.81000	174.12722	0.81000	174.08440				0.00	0	20,000,00
Total FRBI22 SPOT										0.00	0	20,000,00
Total For FRBI22										0.00	0	20,000,00
FRBI23 On 07/12/2023 Spot Bond			1.81000	316.06322	1.81000	315.97700				0.00	0	30,000,00
Total FRBI23 SPOT										0.00	0	30,000,00
Total For FRBI23										0.00	0	30,000,00
FRBI25 On 31/01/2025 Spot Bond			2.40500	2.40500	2.40500	152.74941				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.59000	200.01240	3.59000	199.94824				0.00	0	1,090,600,00
Total FRBI28 SPOT										0.00	0	1,090,600,00
Total For FRBI28										0.00	0	1,090,600,00
FRBI29 On 31/03/2029 Spot Bond			3.91000	3.91000	3.91000	106.83288				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	214.79571				0.00	0	10,000,00
Total FRBI33 SPOT										0.00	0	10,000,00
Total For FRBI33										0.00	0	10,000,00
FRBI46 On 31/03/2046 Spot Bond			5.31000	90.01918	5.31000	89.98615				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.05000	93.79288	5.05000	93.75899				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.35662	6.35662	6.35662	81.34307				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.43266	6.43266	6.43266	80.55468				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.74000	3.74000	3.74000	145.97725				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	96.59702				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.86000	173.07899	1.86000	173.03143				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.72000	172.22920	2.72000	172.17782				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.92031				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.23947				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.85427				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.72543				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.95940				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.95527				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.58991				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.14545				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	112.35370				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.01900				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.17093				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.36006				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.12750				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.09357				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.72603				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.73854				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.16697				0.00	0	
Total FRC299 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	103.04235				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.24032				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.55578				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.99843				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.47453				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.17097				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.12487				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.14276				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.15619				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	102.34958				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.23957				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.97242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.14104				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.15602				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.15958				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.14412				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	99.95941				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.13444				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	99.98735				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.49315				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.78723				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.09051				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.03425				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 13/09/2021 Spot Bond					0.00000	101.71955				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	103.83476				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.88788				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.14021				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.18367				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.58819				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.12967				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	101.17246				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 03/08/2021 Spot Bond					0.00000	100.83480				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.16703				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	100.02479				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.09852				0.00	0	
Total FRC348 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 FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.04116				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.94317				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.50084				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.55635				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.05750				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	99.98530				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.05913				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.03447				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.04770				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.75489				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.17756				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.00832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.99525				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	99.98596				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.78467				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.58428				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.61487				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.20550				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.45049				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.35698				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.23480				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.35023				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.35125				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC66 On 31/01/2022 Spot Bond			2.50000	2.50000	2.50000	172.39544				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.44000	2.44000	2.44000	172.45488				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.42000	2.42000	2.42000	172.47469				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.35000	102.37486	4.35000	102.34000				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.74000	111.47451	4.74000	111.43517				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.02846				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.41151				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.93492				0.00	0	700,000,0€
Total FRJ22 SPOT										0.00	0	700,000,0€
Total For FRJ22										0.00	0	700,000,0€
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.97584				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.31417				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.12577				0.00	660,000,000	330,000,0€
Total FRJ25 SPOT										0.00	660,000,000	330,000,0€
Total For FRJ25										0.00	660,000,000	330,000,0€
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.41631				0.00	0	
Total FRJ26 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 FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.36094				0.00	0	50,000,00
Total FRJ27 SPOT										0.00	0	50,000,00
Total For FRJ27										0.00	0	50,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.10097				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.53392				0.00	2,640,000,000	1,320,000,00
Total FRJ29 SPOT										0.00	2,640,000,000	1,320,000,00
Total For FRJ29										0.00	2,640,000,000	1,320,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.10264				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.23800	4.23800	4.23800	99.77576				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.66000	4.66000	4.66000	112.58815				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.41439				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.90504				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.80000	110.61899	4.80000	110.57974				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.66000	218.04805	4.66000	217.97185				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.94000	108.65332	4.94000	108.61437				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	217.33215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.29000	148.26641	3.29000	148.21989				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	127.56048	3.70500	127.51903				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.74000	111.47451	4.74000	111.43517				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.81000	214.87166	4.81000	214.79571				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.86000	213.82518	4.86000	213.74934				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.82000	120.81061	2.82000	150.60548				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.89000	213.20023	4.89000	213.12443				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.94000	108.65332	4.94000	108.61437				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.30000	191.60703	4.30000	191.54193				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.69000	98.81602	5.69000	98.77861				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.19000	192.88244	4.19000	192.81748				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 On 31/03/2028 Spot Bond			4.25000	192.18557	4.25000	192.12053				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.40000	202.90462	5.40000	202.82973				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.64000	99.43715	5.64000	99.39963				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.94000	4.94000	4.94000	108.61437				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.92000	107.21018	4.92000	108.89255				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.06000	194.40227	4.06000	194.33748				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.17000	207.47196	5.17000	207.39666				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.19000	192.88244	4.19000	192.81748				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.19000	192.88244	4.19000	192.81748				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.48000	189.54074	4.48000	189.47545				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.59000	146.76759	3.59000	146.72036				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/01/2022 Spot Bond			1.56000	173.37727	1.56000	173.33105				0.00	0	
Total FRS147 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 FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.54000	188.85767	4.54000	188.79230				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.58000	188.40384	4.58000	188.33842				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.56000	146.91666	3.56000	146.86950				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.05500	194.46100	4.05500	194.39621				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	188.22516				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	18.45501				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.66190				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	101.08446				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.19565				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.17513				0.00	300,000,000	250,000,000
Total FRS180 SPOT										0.00	300,000,000	250,000,000
Total For FRS180										0.00	300,000,000	250,000,000
FRS180 On 27/09/2025 Spot Bond					0.00000	100.01535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	163.08829				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	180.85010				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	149.51958				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	166.27488				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	37.64573				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.75356				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.86592				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.75729				0.00	0	60,000,00
Total FRS200 SPOT										0.00	0	60,000,00
Total For FRS200										0.00	0	60,000,00
FRS200 On 06/08/2025 Spot Bond					0.00000	100.53288				0.00	300,000,000	110,000,00
Total FRS201 SPOT										0.00	300,000,000	110,000,00
Total For FRS201										0.00	300,000,000	110,000,00
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 14/10/2025 Spot Bond					0.00000	101.17327				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS205 On 18/11/2024 Spot Bond					0.00000	100.62485				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS217 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	
FRS218 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	
FRS219 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	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.11294				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS222 On 06/07/2022 Spot Bond					0.00000	102.39079				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.12967				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 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 FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.59667				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.75831				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	101.79192				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	112.12079				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	109.77096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	103.72536				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.49013				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	87.01148				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.50856				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	104.58757				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.08694				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	101.78308				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.75489				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS252 On 31/01/2022 Spot Bond					0.00000	100.75653				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	96.63789				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.75162				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.38300				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 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	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	100.95929				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	100.15776				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.08964				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.57347				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS263									0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS264 SPOT									0.00	0	
Total For FRS264									0.00	0	
FRS26 On 26/08/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS265 SPOT									0.00	0	
Total For FRS265									0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	99.98292			0.00	0	
Total FRS266 SPOT									0.00	0	
Total For FRS266									0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	100.91192			0.00	0	
Total FRS267 SPOT									0.00	0	
Total For FRS267									0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	99.98284			0.00	0	
Total FRS268 SPOT									0.00	0	
Total For FRS268									0.00	0	
FRS26 On 26/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total FRS269 SPOT								10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For FRS269								10,000,000,000,000.00	3,000,000,000	3,000,000,000	
FRS36 On 07/12/2023 Spot Bond			1.82000	1.82000	1.82000	315.90448		0.00	0	0	
Total FRS36 SPOT								0.00	0	0	
Total For FRS36								0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			1.56000	317.88115	1.56000	317.79659		0.00	0	0	
Total FRS37 SPOT								0.00	0	0	
Total For FRS37								0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			1.56000	1.56000	1.56000	317.79659		0.00	0	0	
Total FRS43 SPOT								0.00	0	0	
Total For FRS43								0.00	0	0	
FRS46 On 31/01/2022 Spot Bond			0.80000	174.13727	0.80000	174.09449		0.00	0	0	
Total FRS46 SPOT								0.00	0	0	
Total For FRS46								0.00	0	0	
FRS51 On 31/01/2022 Spot Bond			0.80000	174.13727	0.80000	174.09449		0.00	0	0	
Total FRS51 SPOT								0.00	0	0	
Total For FRS51								0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.85086		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.64000	104.43057	4.64000	104.39400				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.18000	73.30300	4.18000	111.47593				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.71000	2.71000	2.71000	151.17030				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	149.73745				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.62000	2.62000	2.62000	310.17015				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.23500	5.23500	5.23500	106.51183				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.14000	114.70142	6.14000	114.68247				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.73000	114.76649	6.73000	114.74551				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.35000	111.54722	7.35000	111.52522			73,500,000,000.00		10,000,000	51,740,90
Total FRX26 SPOT									73,500,000,000.00		10,000,000	51,740,90
Total For FRX26									73,500,000,000.00		10,000,000	51,740,90
FRX27 On 07/03/2027 Spot Bond			7.39000	115.97513	7.39000	115.95226				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.70000	117.33045	7.70000	117.30597				0.00	0	10,000,00
Total FRX28 SPOT										0.00	0	10,000,00
Total For FRX28										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX30 On 31/01/2030 Spot Bond			8.82500	109.51293	8.82500	109.48681			88,250,000,000.00	10,000,000	10,000,000
Total FRX30 SPOT									88,250,000,000.00	10,000,000	10,000,000
Total For FRX30									88,250,000,000.00	10,000,000	10,000,000
FRX31 On 21/02/2031 Spot Bond			8.97500	106.70496	8.97500	106.67909			179,500,000,000.00	20,000,000	420,000,000
Total FRX31 SPOT									179,500,000,000.00	20,000,000	420,000,000
Total For FRX31									179,500,000,000.00	20,000,000	420,000,000
FRX32 On 31/03/2032 Spot Bond			9.00500	112.88457	9.00500	112.85741			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.61000	79.16137	10.61000	79.13901			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.44854			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.85207			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.56504			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.53782			0.00	0	0
Total FS7A2 SPOT									0.00	0	0
Total For FS7A2									0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.55630			0.00	0	0
Total FS7A3 SPOT									0.00	0	0
Total For FS7A3									0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.56174			0.00	0	0
Total FS7B1 SPOT									0.00	0	0
Total For FS7B1									0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	100.52237			0.00	0	0
Total GBL05 SPOT									0.00	0	0
Total For GBL05									0.00	0	0
GBL06 On 21/06/2024 Spot Bond					0.00000	100.21832			0.00	0	20,000,000,000
Total GBL06 SPOT									0.00	0	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.48378				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.56207				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.50656				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.52134				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.72802				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.51000	112.98645	3.51000	112.95046				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.50691				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.36771				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.11335				0.00	0	30,000.00
Total GRT16 SPOT										0.00	0	30,000.00
Total For GRT16										0.00	0	30,000.00
GRT17 On 17/10/2023 Spot Bond			6.30500	110.14001	6.30500	110.12133				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.74586				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.67369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.84000	104.58316	8.84000	104.55844				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.08977				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.08071				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.31137				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.59687				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.10456				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.83387				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.25625				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.26650				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.71975				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.45612				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	100.42922				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.37753				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.63103				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.40808				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.98652				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.87475				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.48612				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.47436				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.59111				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.05685				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.98135				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.06305				0.00	0	300,000,00
Total GRT48 SPOT										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT48										0.00	0	300,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	100.99597				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	99.98634				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.23663				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.34039				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.01137				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.40256				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	101.15901				0.00	200,000,000	100,000,00
Total HILB07 SPOT										0.00	200,000,000	100,000,00
Total For HILB07										0.00	200,000,000	100,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	98.36338				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.43036				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.92263				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.46236				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.33627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.28855				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.98554				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.98638				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.98669				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.16000	313.53986	2.16000	313.45137				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.51000	2.51000	2.51000	318.94855				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.87500	106.37614	9.87500	106.34781				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.68000	79.08426	4.68000	101.95810				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.12000	91.07910	11.12000	91.05188				0.00	0	9,116,000,00
Total HWAY34 SPOT										0.00	0	9,116,000,00
Total For HWAY34										0.00	0	9,116,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.94639	100.00000	12.91742				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.16000	90.40743	11.16000	90.38032				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.94515	100.00000	12.91618				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	101.18520				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	100.99590				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.46050				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.14000	154.18069	2.14000	154.13715			196,674,988,000,000.00	91,904,200,000	416,778,800,000	
Total I2025 SPOT									196,674,988,000,000.00	91,904,200,000	416,778,800,000	
Total For I2025									196,674,988,000,000.00	91,904,200,000	416,778,800,000	
I2029 On 31/03/2029 Spot Bond			3.05000	113.55140	3.04000	113.59706			492,845,680,485,000.00	161,588,747,700	238,695,967,300	
Total I2029 SPOT									492,845,680,485,000.00	161,588,747,700	238,695,967,300	
Total For I2029									492,845,680,485,000.00	161,588,747,700	238,695,967,300	
I2033 On 28/02/2033 Spot Bond			3.88000	107.33656	3.85000	107.62721			529,936,821,400,000.00	136,581,655,000	194,916,675,100	
Total I2033 SPOT									529,936,821,400,000.00	136,581,655,000	194,916,675,100	
Total For I2033									529,936,821,400,000.00	136,581,655,000	194,916,675,100	
I2038 On 31/01/2038 Spot Bond			4.08000	121.43053	4.04000	122.02663			881,347,728,000,000.00	216,016,600,000	381,225,322,600	
Total I2038 SPOT									881,347,728,000,000.00	216,016,600,000	381,225,322,600	
Total For I2038									881,347,728,000,000.00	216,016,600,000	381,225,322,600	
I2046 On 31/03/2046 Spot Bond			4.12000	109.52019	4.05000	110.79451			315,457,276,000,000.00	76,567,300,000	329,431,767,400	
Total I2046 SPOT									315,457,276,000,000.00	76,567,300,000	329,431,767,400	
Total For I2046									315,457,276,000,000.00	76,567,300,000	329,431,767,400	
I2050 On 31/12/2050 Spot Bond			4.12000	111.27120	4.05000	112.72065			218,074,698,240,000.00	52,930,752,000	278,270,942,500	
Total I2050 SPOT									218,074,698,240,000.00	52,930,752,000	278,270,942,500	
Total For I2050									218,074,698,240,000.00	52,930,752,000	278,270,942,500	
IBL101 On 24/05/2022 Spot Bond			6.17000	6.17000	6.17000	103.38868			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.09233			0.00	0		
Total IBL102 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 IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.28000	312.68052	2.28000	312.59123			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.66393			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.55602			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.60941			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.89170			0.00	0	80,000,00
Total IBL123 SPOT									0.00	0	80,000,00
Total For IBL123									0.00	0	80,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.65087			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.09040			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.49602			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.03986			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.72464			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.20644			0.00	0	
Total IBL133 SPOT									0.00	0	
Total For IBL133									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.12676			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.54555				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.51137				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.71929				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.66948				0.00	300,000,000	200,000,000
Total IBL138 SPOT										0.00	300,000,000	200,000,000
Total For IBL138										0.00	300,000,000	200,000,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.54272				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.53997				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.12711				0.00	390,000,000	140,000,000
Total IBL145 SPOT										0.00	390,000,000	140,000,000
Total For IBL145										0.00	390,000,000	140,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	99.91223				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.44670				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.46570				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.85101				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	100.54217				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.87080				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.84682				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.87502				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.70377				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.75197				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.72864				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.02406				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.06101				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.78448				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.63375				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.56945				0.00	0	10,400,000.00
Total IBL167 SPOT										0.00	0	10,400,000.00

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 IBL167										0.00	0	10,400,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	100.58956				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.53165				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.47039				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.88000	0.88000	0.88000	174.01382				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.81500	111.91488	6.81500	111.89417				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.88320				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.20000	173.73649	1.20000	173.69189				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.24500	107.36641	5.24500	107.35131				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.44651				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.39421				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.09000	105.20980	8.09000	105.18714				0.00	0	92,993,30
Total IDCG06 SPOT										0.00	0	92,993,30
Total For IDCG06										0.00	0	92,993,30
IDCG06 On 13/05/2030 Spot Bond			9.74000	110.42491	9.74000	110.71113				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.33631				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.66000	109.84332	8.66000	109.81788				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2023 Spot Bond					0.00000	100.01170				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.66589				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.60385				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.21858				0.00	0	20,000,00
Total IDCG16 SPOT										0.00	0	20,000,00
Total For IDCG16										0.00	0	20,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.74765				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.21151				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.75221				0.00	0	400,000,00
Total IDCG19 SPOT										0.00	0	400,000,00
Total For IDCG19										0.00	0	400,000,00
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.15575				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.63092				0.00	0	300,000,00
Total IDCG22 SPOT										0.00	0	300,000,00
Total For IDCG22										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.03391				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.21074				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.54000	103.99125	7.54000	103.97022				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.52775				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.55180				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.23223				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.26177				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.35154				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.13325				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.80374				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.18824				0.00	0	
Total IPF16 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 IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.10797				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.10986				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.90700				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.51001				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.82089				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.10492				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.74764				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.76103				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.05359				0.00	0	150,000,00
Total IPF30 SPOT										0.00	0	150,000,00
Total For IPF30										0.00	0	150,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.46486				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.97179				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.22979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.47284				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.11155				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.13817	2.75000	101.13053				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.95000	184.26466	4.95000	184.19886				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.19421				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.63420				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.13388				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.30000	3.30000	3.30000	171.60658				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	100.80960				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.18500	103.86548	8.18500	103.84266				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.85846				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV043 On 21/11/2021 Spot Bond			8.19000	8.19000	8.19000	102.90202				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.29450				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.75000	173.18825	1.75000	173.14119				0.00	0	30,000,00
Total IV045 SPOT										0.00	0	30,000,00
Total For IV045										0.00	0	30,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.53972				0.00	0	1,955,700,00
Total IV046 SPOT										0.00	0	1,955,700,00
Total For IV046										0.00	0	1,955,700,00
IV050 On 26/06/2024 Spot Bond					0.00000	102.79279				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.85000	185.37300	4.85000	185.30729				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	99.98598				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.35500	103.89926	11.35500	103.86718				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.67000	102.42401	6.67000	102.40582				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC107 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 IVC107										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.24952				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.77892				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.98156				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.70183				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.48944				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.66715				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.39653				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.84415				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.90303				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.11887				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.49716				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.47266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.28907				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.50918				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.19156				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.16068				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.21025				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.34238				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.31905				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.68272				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC182 On 12/08/2021 Spot Bond					0.00000	100.72471				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.13249				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	99.98266				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.17885	7.40000	100.15895				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.49758				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.46655				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.68223				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.21396				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.08497	7.23000	102.96650				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.92335				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.84681				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.69409				0.00	0	
Total IVZ051 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 IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.60839				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.53043				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.45260				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.37489				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.28879				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.21039				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.13212				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.05397				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.15000	4.15000	4.15000	98.97594				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	98.92028				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										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	
JPM00 On 05/07/2023 Spot Bond					0.00000	100.15739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.15500	103.06321	6.15500	103.04617				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.26356				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.72240				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.03568				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.05342				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.73404				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.60243				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.18775				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.70146				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.63000	125.59330	8.63000	125.56448				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK15 On 12/10/2021 Spot Bond					0.00000	99.76620				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.92648				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.13500	103.34303	7.13500	103.32324				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.81265				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.15500	105.40222	9.15500	105.37644				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.47290				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.94500	94.94248	11.94500	94.91255				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.20500	99.75530	10.20500	99.72818				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.43098				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.13581				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.78037				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.91014				0.00	0	
Total LBK33 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 LBK33									0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.89239			0.00	0	
Total LBK35 SPOT									0.00	0	
Total For LBK35									0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.47995			0.00	0	
Total LBK37 SPOT									0.00	0	
Total For LBK37									0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	87.55526			0.00	0	
Total LBK38 SPOT									0.00	0	
Total For LBK38									0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.82263			0.00	0	
Total LGL05 SPOT									0.00	0	
Total For LGL05									0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.66500	106.61649	6.66500	106.59740			0.00	0	
Total LGL06 SPOT									0.00	0	
Total For LGL06									0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.10023			0.00	0	
Total LGL07 SPOT									0.00	0	
Total For LGL07									0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.37535			0.00	0	
Total LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.03418			0.00	0	150,000,00
Total LGL09 SPOT									0.00	0	150,000,00
Total For LGL09									0.00	0	150,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.20950			0.00	435,100,200	217,550,10
Total LGL10 SPOT									0.00	435,100,200	217,550,10
Total For LGL10									0.00	435,100,200	217,550,10
LGL11 On 09/09/2026 Spot Bond					0.00000	100.34599			0.00	20,000,000	10,000,00
Total LGL11 SPOT									0.00	20,000,000	10,000,00
Total For LGL11									0.00	20,000,000	10,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	101.23853			0.00	0	
Total LHL28 SPOT									0.00	0	
Total For LHL28									0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.26170			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.73600				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.75502				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.17236				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.59434				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.61064				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.65766				0.00	0	30,000,00
Total MBF061 SPOT										0.00	0	30,000,00
Total For MBF061										0.00	0	30,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.57493				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.26641				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.21923				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.51560				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.55657				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 ¹ On 28/05/2022 Spot Bond					0.00000	100.39964				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 ¹ On 28/05/2024 Spot Bond					0.00000	100.42577				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 ³ On 02/11/2022 Spot Bond					0.00000	101.53023				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 ¹ On 23/02/2023 Spot Bond					0.00000	100.50150				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 ¹ On 27/07/2023 Spot Bond					0.00000	100.83512				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 ¹ On 27/09/2021 Spot Bond					0.00000	100.12176				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 ¹ On 27/09/2023 Spot Bond					0.00000	100.43363				0.00	0	180,000,0€
Total MBP045 SPOT										0.00	0	180,000,0€
Total For MBP045										0.00	0	180,000,0€
MBP04 ¹ On 26/02/2022 Spot Bond					0.00000	100.78047				0.00	0	500,000,0€
Total MBP046 SPOT										0.00	0	500,000,0€
Total For MBP046										0.00	0	500,000,0€
MBP04 ¹ On 26/02/2024 Spot Bond					0.00000	100.46178				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 ¹ On 27/03/2022 Spot Bond					0.00000	100.01198				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 ¹ On 27/03/2024 Spot Bond					0.00000	100.01226				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 ¹ On 23/08/2022 Spot Bond					0.00000	100.82454				0.00	0	300,000,0€
Total MBP050 SPOT										0.00	0	300,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBP050									0.00	0	300,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.53566			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.01183			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.57000	7.57000	7.57000	117.25504			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.97500	109.33717	5.97500	109.31940			0.00	0	1,051,314,90
Total MMIG05 SPOT									0.00	0	1,051,314,90
Total For MMIG05									0.00	0	1,051,314,90
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.54568			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.73580			0.00	0	10,000,00
Total MMIG07 SPOT									0.00	0	10,000,00
Total For MMIG07									0.00	0	10,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.38023			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.19000	105.25432	8.19000	105.23125			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.32585			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.44000	99.70085	8.44000	99.68142			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	102.00765			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	102.13468			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.84769				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.81680				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.56889				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.72044				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.74761				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.22136				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.95937				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.61880				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.33290				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.13252				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.21536				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	101.03322				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.14000	103.95021	8.14000	103.92730				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.11627				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		080,000,000,000,000.00		70,800,000,000	16,400,000,00	
Total MTN25 SPOT								10,000,000,000,000.00		70,800,000,000	16,400,000,00	
Total For MTN25								10,000,000,000,000.00		70,800,000,000	16,400,000,00	
MTN26 On 29/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		414,268,480,000,000.00		184,142,684,800	44,100,000,00	
Total MTN26 SPOT								14,268,480,000,000.00		184,142,684,800	44,100,000,00	
Total For MTN26								14,268,480,000,000.00		184,142,684,800	44,100,000,00	
MTN27 On 29/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		510,000,000,000,000.00		145,100,000,000	17,500,000,00	
Total MTN27 SPOT								10,000,000,000,000.00		145,100,000,000	17,500,000,00	
Total For MTN27								10,000,000,000,000.00		145,100,000,000	17,500,000,00	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MTNC2 On 29/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		310,000,000,000,000.00		63,100,000,000	21,300,000,00	
Total MTNC24 SPOT								10,000,000,000,000.00		63,100,000,000	21,300,000,00	
Total For MTNC24								10,000,000,000,000.00		63,100,000,000	21,300,000,00	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.56029				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.56028				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.59940				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.59933				0.00	0	
Total MWAR06 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 MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.68719				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.13252				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.16926				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.56391				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.11580				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.14754				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.17446				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.19917				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.13500	103.71433	6.13500	103.69730				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.75500	110.46681	6.75500	110.44654				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.07000	110.07584	9.07000	110.04888				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.03814				0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG01G SPOT										0.00	0	20,000,00
Total For NBG01G										0.00	0	20,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.95873				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.84657				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.03861				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.87017				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.32000	111.10573	6.32000	111.08695				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.28000	99.92772	5.28000	99.94217				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.62000	105.25763	5.62000	105.24152				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.44000	113.13342	6.44000	113.11360				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.64000	111.01069	7.64000	110.98796				0.00	0	1,230,000,00
Total NBK17A SPOT										0.00	0	1,230,000,00
Total For NBK17A										0.00	0	1,230,000,00
NBK19 On 01/06/2022 Spot Bond			6.15000	103.83253	6.15000	103.81535				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.98000	114.68391	6.98000	114.66242				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK20I On 25/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21I On 21/07/2027 Spot Bond			7.99000	117.17314	7.99000	117.14778				0.00	0	20,000,00
Total NBK21A SPOT										0.00	0	20,000,00
Total For NBK21A										0.00	0	20,000,00
NBK22I On 19/11/2022 Spot Bond			5.24500	107.50724	5.24500	107.49212				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23I On 19/11/2025 Spot Bond			6.67500	116.23612	6.67500	116.21537				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24I On 19/11/2027 Spot Bond			7.71500	117.22843	7.71500	117.20432				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.71283				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.73000	5.73000	5.73000	111.46501				0.00	0	75,000,00
Total NBK25A SPOT										0.00	0	75,000,00
Total For NBK25A										0.00	0	75,000,00
NBK25I On 12/02/2025 Spot Bond					0.00000	103.61576				0.00	1,180,000,000	590,000,00
Total NBK25B SPOT										0.00	1,180,000,000	590,000,00
Total For NBK25B										0.00	1,180,000,000	590,000,00
NBK26I On 10/05/2023 Spot Bond			100.00000	31.69233	100.00000	31.62256				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.85755				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.90000	114.43527	7.90000	114.41118				0.00	0	5,910,40
Total NBK27A SPOT										0.00	0	5,910,40
Total For NBK27A										0.00	0	5,910,40
NBK28I On 02/08/2023 Spot Bond			5.65000	112.56909	5.65000	112.55176				0.00	0	
Total NBK28A 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 NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.06000	118.82485	7.06000	118.80207				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.10500	111.83949	6.10500	111.82092				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.78000	109.21415	5.78000	109.19725				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.05355				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.71563				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.77015				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.95793				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.86500	9.86500	9.86500	73.09316				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.98805				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.17967				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.37363				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.43390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.60604				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.02424				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.71090				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.38437				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.70929				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.82035				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.03717				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.15706				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.16170				0.00	600,000,000	300,000,000
Total NBK54B SPOT										0.00	600,000,000	300,000,000
Total For NBK54B										0.00	600,000,000	300,000,000
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.88692				0.00	0	20,000,000
Total NBKB55 SPOT										0.00	0	20,000,000
Total For NBKB55										0.00	0	20,000,000
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.78192				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.88510				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.20759				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.65654				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.92014				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.53750				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.98812				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.06999				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13034				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.03500	106.77185	9.03500	106.74621				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.12925				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.07000	106.23811	9.07000	106.21250				0.00	0	6,236,26

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN85 SPOT										0.00	0	6,236,20
Total For NCLN85										0.00	0	6,236,20
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13034				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.13195				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.13410				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.09169				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.09169				0.00	860,000,000	430,000,00
Total NDAL03 SPOT										0.00	860,000,000	430,000,00
Total For NDAL03										0.00	860,000,000	430,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.44410				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	100.71177				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.61408				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.96803				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.83216				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.51765				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond					0.00000	102.22676				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.59095				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.09505				0.00	3,000,000,000	1,500,000,000
Total NGL07 SPOT										0.00	3,000,000,000	1,500,000,000
Total For NGL07										0.00	3,000,000,000	1,500,000,000
NGL08 On 02/07/2025 Spot Bond					0.00000	104.24238				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.18467				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.01564				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	105.03875				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.27539				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.67699				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.44345				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.39093				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.91250				0.00	0	
Total NGT107 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 NGT107									0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.39851			0.00	0	
Total NGT108 SPOT									0.00	0	
Total For NGT108									0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.30179			0.00	0	
Total NGT1G SPOT									0.00	0	
Total For NGT1G									0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	102.05533			0.00	0	
Total NHM007 SPOT									0.00	0	
Total For NHM007									0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.82337			0.00	0	
Total NHM009 SPOT									0.00	0	
Total For NHM009									0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.38233			0.00	0	500,000,00
Total NHM011 SPOT									0.00	0	500,000,00
Total For NHM011									0.00	0	500,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.64807			0.00	60,000,000	30,000,00
Total NHM012 SPOT									0.00	60,000,000	30,000,00
Total For NHM012									0.00	60,000,000	30,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	100.88126			0.00	0	
Total NHM014 SPOT									0.00	0	
Total For NHM014									0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.29256			0.00	0	
Total NHM015 SPOT									0.00	0	
Total For NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.07226			0.00	0	
Total NHM016 SPOT									0.00	0	
Total For NHM016									0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.57303			0.00	0	
Total NHM018 SPOT									0.00	0	
Total For NHM018									0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.71979			0.00	0	
Total NHM019 SPOT									0.00	0	
Total For NHM019									0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.72162			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	213.74934				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.56000	3.56000	3.56000	200.31262				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.89500	2.89500	2.89500	150.22181				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.33500	3.33500	3.33500	111.25105				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			4.79000	4.79000	4.79000	110.72176				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.00000	3.00000	3.00000	149.68657				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	197.13544	3.45000	197.07296				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.39000	3.39000	3.39000	147.71806				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.20500	3.20500	3.20500	204.68236				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.35000	202.94831	3.35000	202.88453				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			4.90500	109.14075	4.90500	109.10174				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.78440				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.35320				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.59025				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	133.32020				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.73090				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.82110				0.00	0	30,000,00
Total NN023 SPOT										0.00	0	30,000,00
Total For NN023										0.00	0	30,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	101.10180				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.56120				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.79260				0.00	300,000,000	310,000,00
Total NN034 SPOT										0.00	300,000,000	310,000,00
Total For NN034										0.00	300,000,000	310,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.88770				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.78130				0.00	0	
Total NN037 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 NN037									0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.58445			0.00	0	
Total NN039 SPOT									0.00	0	
Total For NN039									0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.57001			0.00	0	
Total NN04 SPOT									0.00	0	
Total For NN04									0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.39060			0.00	0	140,000,00
Total NN040 SPOT									0.00	0	140,000,00
Total For NN040									0.00	0	140,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	139.62140			0.00	0	
Total NN043 SPOT									0.00	0	
Total For NN043									0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.86636			0.00	0	
Total NN046 SPOT									0.00	0	
Total For NN046									0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	139.41910			0.00	0	
Total NN048 SPOT									0.00	0	
Total For NN048									0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	137.33190			0.00	0	
Total NN049 SPOT									0.00	0	
Total For NN049									0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.23476			0.00	0	
Total NN05 SPOT									0.00	0	
Total For NN05									0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.92890			0.00	0	
Total NN051 SPOT									0.00	0	
Total For NN051									0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.44817			0.00	0	
Total NN054 SPOT									0.00	0	
Total For NN054									0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.31976			0.00	0	
Total NN056 SPOT									0.00	0	
Total For NN056									0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.69753			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.37793				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.24699				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.46460				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.80409				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	101.74810				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	112.42000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.94000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	114.30000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	112.96000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	112.64930				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	108.04960				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	100.57238				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.96976				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.98052				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 09/07/2021 Spot Bond					0.00000	101.77396				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	100.21320				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	108.04960				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.92230				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	100.19740				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	100.10912				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	100.55201				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03 On 19/08/2021 Spot Bond					0.00000	100.54840				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.46944				0.00	0	
Total NNF035 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 NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.46944				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.37143				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.18656				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	131.00540				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.11510				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.65303				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.01082				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.55445				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.55550				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.50521				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.41282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.24268				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.59464				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.57010				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.45662				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.34332				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.47120				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.82500	108.81597	6.82500	108.79613				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.41000	198.55736	2.41000	198.49997				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.31000	116.48585	9.31000	116.45690				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.30609	100.00000	13.27664				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	100.41867				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond					0.00000	100.67353				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.43449				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.03077				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.21401				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.21679				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.21519				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	100.29541				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.66235				0.00	0	20,000,000.00
Total NTC32 SPOT										0.00	0	20,000,000.00
Total For NTC32										0.00	0	20,000,000.00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.12498				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.25956				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.99500	105.87405	5.99500	105.85706				0.00	0	
Total OML06 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 OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.29200	114.79153	7.29200	114.76920			0.00	0	1,540,000,00
Total OML07 SPOT									0.00	0	1,540,000,00
Total For OML07									0.00	0	1,540,000,00
OML09 On 14/09/2022 Spot Bond			6.18500	108.58042	6.18500	108.56244			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			7.59500	116.61298	7.59500	116.58935		15,190,000,000,000.00	2,000,000,000	2,760,000,00	
Total OML10 SPOT								15,190,000,000,000.00	2,000,000,000	2,760,000,00	
Total For OML10								15,190,000,000,000.00	2,000,000,000	2,760,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	100.18373			0.00	0	150,000,00
Total OML11 SPOT									0.00	0	150,000,00
Total For OML11									0.00	0	150,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.18540			0.00	0	
Total OML12 SPOT									0.00	0	
Total For OML12									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.50727			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.58417			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.05506			0.00	0	
Total PEP03 SPOT									0.00	0	
Total For PEP03									0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.82105			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.49519			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.87747			0.00	0	
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.47781			0.00	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 PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.61061				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.68660				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.69745				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.70829				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.42000	113.90852	7.29000	114.51275			407,498,855,480,000.00	2,480,794,994,000	3,431,163,705,50	
Total R186 SPOT									17,498,855,480,000.00	480,794,994,000	431,163,705,50	
Total For R186									17,498,855,480,000.00	480,794,994,000	431,163,705,50	
R197 On 07/12/2023 Spot Bond			1.27000	320.00630	1.21000	320.36601			14,691,885,780,000.00	11,568,414,000	74,730,247,30	
Total R197 SPOT									14,691,885,780,000.00	11,568,414,000	74,730,247,30	
Total For R197									14,691,885,780,000.00	11,568,414,000	74,730,247,30	
R202 On 07/12/2033 Spot Bond			3.88000	235.49854	3.86000	235.89003			300,145,160,000,000.00	77,357,000,000	165,972,518,90	
Total R202 SPOT									10,145,160,000,000.00	77,357,000,000	165,972,518,90	
Total For R202									10,145,160,000,000.00	77,357,000,000	165,972,518,90	
R2023 On 28/02/2023 Spot Bond			5.20000	106.58356	5.15500	106.64188			120,974,256,400,000.00	600,187,357,000	697,812,998,80	
Total R2023 SPOT									10,974,256,400,000.00	600,187,357,000	697,812,998,80	
Total For R2023									10,974,256,400,000.00	600,187,357,000	697,812,998,80	
R2030 On 31/01/2030 Spot Bond			8.94500	97.72170	8.87500	98.09773			596,034,101,197,000.00	1,519,959,094,600	2,315,599,606,30	
Total R2030 SPOT									16,034,101,197,000.00	519,959,094,600	315,599,606,30	
Total For R2030									16,034,101,197,000.00	519,959,094,600	315,599,606,30	
R2032 On 31/03/2032 Spot Bond			9.63500	92.87885	9.57500	93.22771			327,718,227,853,000.00	1,071,896,027,800	1,869,647,017,40	
Total R2032 SPOT									17,718,227,853,000.00	071,896,027,800	369,647,017,40	
Total For R2032									17,718,227,853,000.00	071,896,027,800	369,647,017,40	
R2035 On 28/02/2035 Spot Bond			10.19500	93.29598	10.14000	93.64482			835,044,610,977,000.00	964,692,948,600	1,744,704,308,20	
Total R2035 SPOT									15,044,610,977,000.00	964,692,948,600	744,704,308,20	
Total For R2035									15,044,610,977,000.00	964,692,948,600	744,704,308,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037 On 31/01/2037 Spot Bond			10.42000	88.86404	10.37000	89.17929		274,025,890,064,000.00	506,144,519,200	242,328,650,80	
Total R2037 SPOT								'4,025,890,064,000.00	506,144,519,200	242,328,650,80	
Total For R2037								'4,025,890,064,000.00	506,144,519,200	242,328,650,80	
R2040 On 31/01/2040 Spot Bond			10.55000	91.19464	10.50500	91.49710		507,277,001,290,000.00	237,656,587,800	322,435,178,10	
Total R2040 SPOT								17,277,001,290,000.00	237,656,587,800	322,435,178,10	
Total For R2040								17,277,001,290,000.00	237,656,587,800	322,435,178,10	
R2044 On 31/01/2044 Spot Bond			10.58000	87.99824	10.55000	88.19623		441,849,361,128,000.00	514,352,491,600	470,165,369,50	
Total R2044 SPOT								11,849,361,128,000.00	514,352,491,600	470,165,369,50	
Total For R2044								11,849,361,128,000.00	514,352,491,600	470,165,369,50	
R2048 On 28/02/2048 Spot Bond			10.50000	87.29698	10.46000	87.58154		229,280,978,550,000.00	593,264,855,100	704,332,475,10	
Total R2048 SPOT								19,280,978,550,000.00	593,264,855,100	704,332,475,10	
Total For R2048								19,280,978,550,000.00	593,264,855,100	704,332,475,10	
R209 On 31/03/2036 Spot Bond			10.13000	72.14819	10.07000	72.48560		465,175,519,381,000.00	342,070,633,700	670,573,488,60	
Total R209 SPOT								15,175,519,381,000.00	342,070,633,700	670,573,488,60	
Total For R209								15,175,519,381,000.00	342,070,633,700	670,573,488,60	
R210 On 31/03/2028 Spot Bond			2.88000	208.84137	2.85000	209.16114		40,771,837,440,000.00	14,156,888,000	70,929,030,60	
Total R210 SPOT								10,771,837,440,000.00	14,156,888,000	70,929,030,60	
Total For R210								10,771,837,440,000.00	14,156,888,000	70,929,030,60	
R212 On 31/01/2022 Spot Bond			0.55000	174.38863	0.55000	174.34698		23,870,000,000,000.00	43,400,000,000	220,473,125,80	
Total R212 SPOT								13,870,000,000,000.00	43,400,000,000	220,473,125,80	
Total For R212								13,870,000,000,000.00	43,400,000,000	220,473,125,80	
R213 On 28/02/2031 Spot Bond			9.30500	87.81272	9.24000	88.16137		355,301,448,188,500.00	360,591,235,700	428,210,308,80	
Total R213 SPOT								15,301,448,188,500.00	360,591,235,700	428,210,308,80	
Total For R213								15,301,448,188,500.00	360,591,235,700	428,210,308,80	
R214 On 28/02/2041 Spot Bond			10.50500	69.10076	10.46000	69.35496		841,236,769,999,000.00	175,272,419,800	416,468,444,00	
Total R214 SPOT								11,236,769,999,000.00	175,272,419,800	416,468,444,00	
Total For R214								11,236,769,999,000.00	175,272,419,800	416,468,444,00	
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.16200		0.00	1,220,000,000	610,000,00	
Total RDFB08 SPOT								0.00	1,220,000,000	610,000,00	
Total For RDFB08								0.00	1,220,000,000	610,000,00	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.41899		0.00	0	0	
Total RDFB09 SPOT								0.00	0	0	
Total For RDFB09								0.00	0	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.94141		0.00	0	0	
Total RDFB11 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB11										0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	99.48473				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.30899				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.53860				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.13355				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.70810				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.45176				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.33568				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.10514				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.10983				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.57063				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.98656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.63070				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.70126				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.19147				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.91965				0.00	200,000,000	100,000,000
Total RED151 SPOT										0.00	200,000,000	100,000,000
Total For RED151										0.00	200,000,000	100,000,000
RED16 On 07/12/2021 Spot Bond					0.00000	100.55865				0.00	200,000,000	100,000,000
Total RED161 SPOT										0.00	200,000,000	100,000,000
Total For RED161										0.00	200,000,000	100,000,000
RED40 On 29/01/2024 Spot Bond					0.00000	101.53955				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.52985				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.16467				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.53043				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.98541				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.24663				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES35 On 25/08/2021 Spot Bond					0.00000	100.68621				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.13995				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.47506				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.14587				0.00	200,000,000	100,000,000
Total RES49 SPOT										0.00	200,000,000	100,000,000
Total For RES49										0.00	200,000,000	100,000,000
RES50 On 22/10/2023 Spot Bond					0.00000	101.08538				0.00	0	150,000,000
Total RES50 SPOT										0.00	0	150,000,000
Total For RES50										0.00	0	150,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.80614				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.80500	106.51229	6.80500	106.49281				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.27500	95.44794	11.27500	95.41934				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.31500	106.50441	5.31500	106.48923				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.85119				0.00	0	
Total SBN01 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 SBN01									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.03500	113.50297	7.03500	113.48164			70,350,000,000.00	10,000,000	10,000,00
Total SBS20 SPOT									70,350,000,000.00	10,000,000	10,000,00
Total For SBS20									70,350,000,000.00	10,000,000	10,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.64142			0.00	0	50,000,00
Total SBS21 SPOT									0.00	0	50,000,00
Total For SBS21									0.00	0	50,000,00
SBS27 On 20/02/2024 Spot Bond			6.06000	113.41877	6.06000	113.40006			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.13500	105.13212	7.13500	105.11209			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.55500	111.00487	7.55500	110.98238			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.16000	114.15892	6.16000	114.14010			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.35500	112.44324	6.35500	112.42382			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.47000	111.51851	8.47000	111.49295			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.20500	102.65611	4.20500	102.64447			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.42000	107.24633	5.42000	107.23074			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.73500	115.96346	6.73500	115.94259			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.70500	116.86653	7.70500	116.84251			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.52000	111.83747	5.52000	111.82065				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.92274				0.00	600,000,000	340,000,000
Total SBS47 SPOT										0.00	600,000,000	340,000,000
Total For SBS47										0.00	600,000,000	340,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.37135				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.64000	106.66062	4.64000	106.64710				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.84500	5.84500	5.84500	113.32794				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.54916				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.74752				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.92661				0.00	0	100,000,000
Total SBS55 SPOT										0.00	0	100,000,000
Total For SBS55										0.00	0	100,000,000
SBS56 On 12/06/2022 Spot Bond			5.10500	103.96005	5.10500	103.94574				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.85243				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.06298				0.00	1,320,000,000	660,000,000
Total SBS58 SPOT										0.00	1,320,000,000	660,000,000
Total For SBS58										0.00	1,320,000,000	660,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS60 On 18/01/2023 Spot Bond					0.00000	101.56273				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.41327				0.00	0	20,000,00
Total SBS62 SPOT										0.00	0	20,000,00
Total For SBS62										0.00	0	20,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.44806				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.99232				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.22470				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.32146				0.00	0	20,000,00
Total SBS66 SPOT										0.00	0	20,000,00
Total For SBS66										0.00	0	20,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.97462				0.00	0	300,000,00
Total SBS67 SPOT										0.00	0	300,000,00
Total For SBS67										0.00	0	300,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.79643				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.41155				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.65000	317.22520	1.65000	317.14003				0.00	0	20,000,00
Total SBSI11 SPOT										0.00	0	20,000,00
Total For SBSI11										0.00	0	20,000,00
SBSI14 On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	214.79571				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.20921				0.00	0	
Total SBT101 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 SBT101										0.00	0	
SBT101 On 30/09/2022 Spot Bond					0.00000	103.62737				0.00	0	30,000,00
Total SBT102 SPOT										0.00	0	30,000,00
Total For SBT102										0.00	0	30,000,00
SBT102 On 31/03/2024 Spot Bond					0.00000	103.43319				0.00	0	90,000,00
Total SBT103 SPOT										0.00	0	90,000,00
Total For SBT103										0.00	0	90,000,00
SBT103 On 30/09/2025 Spot Bond					0.00000	103.41673				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.21954				0.00	0	1,010,000,00
Total SBT201 SPOT										0.00	0	1,010,000,00
Total For SBT201										0.00	0	1,010,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.55367				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.25500	107.62745	7.25500	107.60650				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.74737				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.49467				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.96963				0.00	60,000,000	40,000,00
Total SBT207 SPOT										0.00	60,000,000	40,000,00
Total For SBT207										0.00	60,000,000	40,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.12127				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			640,000,000,000,000.00	346,400,000,000	172,200,000,00	

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 SBT209 SPOT										10,000,000,000,000.00	346,400,000,000	172,200,000,000
Total For SBT209										10,000,000,000,000.00	346,400,000,000	172,200,000,000
SGI005 On 10/07/2021 Spot Bond					0.00000	101.96433				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.72905				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.79186				0.00	0	30,000,000
Total SLI4 SPOT										0.00	0	30,000,000
Total For SLI4										0.00	0	30,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.67725				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.65036				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.78459				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.67375				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.70648				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.71468				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.65626				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.71467				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.81395				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.78478				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.07876				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.73805				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.95500	110.46584	6.95500	110.44521				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.64055				0.00	200,000,000	160,000,000
Total SNT04 SPOT										0.00	200,000,000	160,000,000
Total For SNT04										0.00	200,000,000	160,000,000
SNT05 On 30/11/2025 Spot Bond					0.00000	100.46012				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.48213				0.00	0	5,000,000,000
Total SOLB01 SPOT										0.00	0	5,000,000,000
Total For SOLB01										0.00	0	5,000,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.62998				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.04690				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.55599				0.00	0	
Total SPDA13 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 SPDA13									0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.58421			0.00	0	
Total SPDA8 SPOT									0.00	0	
Total For SPDA8									0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.05616			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.21398			0.00	0	
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.22635			0.00	0	
Total SPG006 SPOT									0.00	0	
Total For SPG006									0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.43639			0.00	0	100,000,00
Total SPG007 SPOT									0.00	0	100,000,00
Total For SPG007									0.00	0	100,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	101.26017			0.00	0	
Total SPG008 SPOT									0.00	0	
Total For SPG008									0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.20510			0.00	0	
Total SPG009 SPOT									0.00	0	
Total For SPG009									0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.48621			0.00	0	
Total SPG010 SPOT									0.00	0	
Total For SPG010									0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.37891			0.00	0	
Total SPGC02 SPOT									0.00	0	
Total For SPGC02									0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.16867			0.00	400,000,000	1,240,000,00
Total SSA07 SPOT									0.00	400,000,000	1,240,000,00
Total For SSA07									0.00	400,000,000	1,240,000,00
SSN01 On 31/01/2025 Spot Bond			3.55500	3.55500	3.55500	146.89438			0.00	0	
Total SSN011 SPOT									0.00	0	
Total For SSN011									0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.26500	114.65615	7.26500	114.63380			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.73000	91.16154	8.73000	91.14037				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.52017				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.16101				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.55500	108.84664	6.55500	108.82745				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.74000	111.47451	4.74000	111.43517				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.42671				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.99874				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.38310				0.00	0	2,500,000.00
Total SSN047 SPOT										0.00	0	2,500,000.00
Total For SSN047										0.00	0	2,500,000.00
SSN05 On 08/12/2023 Spot Bond			2.24000	2.24000	2.24000	312.87762				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.96972				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.85805				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	99.92835				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	149.99214				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			4.94000	4.94000	4.94000	108.61437				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			3.88000	3.88000	3.88000	107.05847				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.03000	4.03000	4.03000	194.69018				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.50223				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.49268				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.46915				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.22119				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.21589				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.12869				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.18842				0.00	0	50,000,00
Total SSN078 SPOT										0.00	0	50,000,00
Total For SSN078										0.00	0	50,000,00
SSN078 On 31/07/2021 Spot Bond					0.00000	106.20400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.53080				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.25293				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.85087				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.73500	4.73500	4.73500	216.37680				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	98.95699				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.13347				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.38006				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.50318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.35378				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.54000	94.41141	9.54000	94.38710				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.42571				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.15378				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.07500	94.03462	4.07500	194.16139				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.91500	88.60698	4.91500	212.60537				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.75780				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.70672				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	99.97999				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 14/07/2021 Spot Bond					0.00000	100.99469				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN112 On 10/08/2021 Spot Bond					0.00000	100.69148				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN114 On 11/08/2021 Spot Bond					0.00000	100.62983				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 On 11/08/2021 Spot Bond					0.00000	100.62983				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.54052				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	100.52833				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.32128				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	99.08463				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.21814				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.86000	106.26931	7.86000	106.24692				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.58985				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.27500	102.84052	4.27500	102.82867				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.50506				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.48385				0.00	0	
Total T16OM3 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 T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.53370				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.55791				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.34079	7.21000	102.31662				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.92567				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.65426				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.47019				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.81249				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	99.92428				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.54214				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.41901				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.97175				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.18190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.27975				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.61594				0.00	0	30,000,00
Total TFS159 SPOT										0.00	0	30,000,00
Total For TFS159										0.00	0	30,000,00
TFS161 On 27/05/2022 Spot Bond					0.00000	100.67879				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.04900				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.10659				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.51119				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.75216				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.97581				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	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	100.60468				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.27500	103.30666	4.27500	103.29475				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A: On 21/11/2021 Spot Bond					0.00000	100.85643				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.27500	102.93886	4.27500	102.92700				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.66924				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.71614				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.62479				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.91846				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.93680				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.68828				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.03849				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.52005				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.37627				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.56997				0.00	0	
Total TH15A2 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 TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.02114				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.48350				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.55387				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.53055				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.60262				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.86132				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.91895				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.65239				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.03735				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.62698				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.93888				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.23341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.85218				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.70436				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.44422				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.00733	8.49000	102.98367				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.77284				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.56341				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.53690				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.56023				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.04421	5.76000	102.02821				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.58354				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.62168				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	100.62379				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.61638				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.66720				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.65344				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.84371				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.93338				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.88065				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.60552				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.64359				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.83784				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.46843				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23: On 05/09/2022 Spot Bond					0.00000	100.15052				0.00	0	
Total TL23 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 TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.25500	105.98442	6.25500	105.96669			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.35500	109.22794	7.35500	109.20651			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.31676			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.27035			0.00	0	150,000,00
Total TL27 SPOT									0.00	0	150,000,00
Total For TL27									0.00	0	150,000,00
TL28 On 24/04/2025 Spot Bond			7.74000	106.68498	7.74000	106.66285			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.61621			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.16783			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.49512			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.74074			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.07500	109.53266	7.07500	109.51197		155,650,000,000.00		22,000,000	1,311,592,60
Total TN23 SPOT								155,650,000,000.00		22,000,000	1,311,592,60
Total For TN23								155,650,000,000.00		22,000,000	1,311,592,60
TN23/R On 06/11/2023 Spot Bond			100.00000	25.45161	100.00000	25.39558			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.31500	107.49690	8.31500	107.47271			0.00	0	6,765,473,80

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 TN25 SPOT										0.00	0	6,765,473,80
Total For TN25										0.00	0	6,765,473,80
TN25/R On 19/08/2025 Spot Bond			100.00000	15.89704	100.00000	15.86147				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.04000	100.45098	9.04000	100.42684				0.00	0	13,448,979,00
Total TN27 SPOT										0.00	0	13,448,979,00
Total For TN27										0.00	0	13,448,979,00
TN27/R On 14/11/2027 Spot Bond			100.00000	10.39037	100.00000	10.36750				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.51000	102.26088	10.51000	102.23227		1,282,220,000,000.00			122,000,000	1,261,000,00
Total TN30 SPOT								1,282,220,000,000.00			122,000,000	1,261,000,00
Total For TN30								1,282,220,000,000.00			122,000,000	1,261,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.48146	8.00000	118.45608				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.80000	94.44827	11.80000	94.41869				0.00	0	1,830,000,00
Total TN40 SPOT										0.00	0	1,830,000,00
Total For TN40										0.00	0	1,830,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.37371	10.75000	102.34443				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	100.47780				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.48316				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.39909	7.61000	100.18382				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.41111				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.70140				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.26500	104.72246	6.26500	104.70490				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.67673				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.87595				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.96782				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.09577				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.15452				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.55500	108.64914	6.55500	108.63000				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.09577				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.15452				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.81483	8.62000	101.79136				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.65654				0.00	0	
Total TRA4B1 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 TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.18268				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.54779				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.69727				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.71612				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	99.05315				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.12093				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	98.26510				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	97.03213				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	96.54118				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	96.41419				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	95.80619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 _{On} 31/01/2025 Spot Bond					0.00000	100.97923				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 _{On} 31/01/2025 Spot Bond					0.00000	101.26987				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 _{On} 31/01/2025 Spot Bond					0.00000	102.15028				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 _{On} 24/10/2024 Spot Bond					0.00000	101.15309				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 _{On} 08/07/2021 Spot Bond					0.00000	100.95186				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 _{On} 15/07/2021 Spot Bond					0.00000	104.61827				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 _{On} 21/07/2021 Spot Bond					0.00000	108.45301				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 _{On} 29/07/2021 Spot Bond					0.00000	101.69247				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 _{On} 06/08/2021 Spot Bond					0.00000	101.36884				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 _{On} 16/08/2021 Spot Bond					0.00000	101.21814				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 _{On} 26/08/2021 Spot Bond					0.00000	101.21814				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC37 On 09/09/2021 Spot Bond					0.00000	100.21254				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.13424				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.68000	109.47444	9.68000	109.44632				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.62700				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.70303				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.73810				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.88990				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.84299				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.01601				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.54046				0.00	0	200,000,00
Total VKE13 SPOT										0.00	0	200,000,00
Total For VKE13										0.00	0	200,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.53029				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.65212				0.00	0	
Total VKE15 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 VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.67708			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.13903			0.00	0	500,000,00
Total WHL02 SPOT									0.00	0	500,000,00
Total For WHL02									0.00	0	500,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.25496			0.00	200,000,000	100,000,00
Total WHL03 SPOT									0.00	200,000,000	100,000,00
Total For WHL03									0.00	200,000,000	100,000,00
Total for SPOT									1.73e+017	157,771,006,600	355,935,586,700
Total for SPOT :									1.73e+017	157,771,006,600	355,935,586,700
Total Futures									1.73e+017	157,771,008,198	355,936,606,510
Total Options									0.00	0	120,400
Grand Total:									1.73e+017	157,771,008,198	355,936,726,960