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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/11/2021 Bond Future			11.07418	77.84355	11.14890	77.43987			0.00	0	35
ES33 On 03/02/2022 Bond Future			11.30648	78.74547	11.38434	78.33733			0.00	0	
ES33 On 05/05/2022 Bond Future			11.53975	75.91232	11.62087	75.49949			0.00	0	
ES33 On 04/08/2022 Bond Future			11.78286	76.80519	11.86751	76.38720			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/11/2021 Bond Future			11.55861	76.53541	11.64357	76.00846			0.00	0	4,77
ES42 On 03/02/2022 Bond Future			11.76916	77.42264	11.85765	76.88988			0.00	0	
ES42 On 05/05/2022 Bond Future			11.98788	74.09280	12.08022	73.55380			0.00	0	
ES42 On 04/08/2022 Bond Future			12.20955	74.96291	12.30589	74.41732			0.00	0	
Total ES42 Future									0.00	0	4,77
Total For ES42									0.00	0	4,77
I2025 On 04/11/2021 Bond Future			155.12946	155.12946	155.17647	155.17647			0.00	0	4,84
I2025 On 03/02/2022 Bond Future			155.34514	155.34514	155.39319	155.39319			0.00	0	
I2025 On 05/05/2022 Bond Future			157.20747	157.20747	157.25635	157.25635			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/08/2022	Bond Future			157.53875	157.53875	157.58835	157.58835			0.00	0	
Total I2025 Future												0.00	0	4,84
Total For I2025												0.00	0	4,84
I2029	On	04/11/2021	Bond Future			114.10708	114.10708	114.02194	114.02194			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.42903	115.42903	115.34322	115.34322			0.00	0	
I2029	On	05/05/2022	Bond Future			115.61524	115.61524	115.52860	115.52860			0.00	0	
I2029	On	04/08/2022	Bond Future			117.04671	117.04671	116.95920	116.95920			0.00	0	
Total I2029 Future												0.00	0	2,96
Total For I2029												0.00	0	2,96
I2033	On	04/11/2021	Bond Future			108.17040	108.17040	107.94574	107.94574			0.00	0	8,97
I2033	On	03/02/2022	Bond Future			109.42345	109.42345	109.19650	109.19650			0.00	0	
I2033	On	05/05/2022	Bond Future			109.45742	109.45742	109.22801	109.22801			0.00	0	
I2033	On	04/08/2022	Bond Future			110.81270	110.81270	110.58046	110.58046			0.00	0	
Total I2033 Future												0.00	0	8,97
Total For I2033												0.00	0	8,97
I2038	On	04/11/2021	Bond Future			120.59684	120.59684	120.74510	120.74510			0.00	0	5,94
I2038	On	03/02/2022	Bond Future			120.21490	120.21490	120.36527	120.36527			0.00	0	
I2038	On	05/05/2022	Bond Future			121.65624	121.65624	121.80853	121.80853			0.00	0	
I2038	On	04/08/2022	Bond Future			121.34549	121.34549	121.49986	121.49986			0.00	0	
Total I2038 Future												0.00	0	5,94
Total For I2038												0.00	0	5,94
I2046	On	04/11/2021	Bond Future			108.10653	108.10653	108.09803	108.09803			0.00	0	17,21
I2046	On	03/02/2022	Bond Future			109.35909	109.35909	109.35063	109.35063			0.00	0	
I2046	On	05/05/2022	Bond Future			108.78837	108.78837	108.78018	108.78018			0.00	0	
I2046	On	04/08/2022	Bond Future			110.13556	110.13556	110.12734	110.12734			0.00	0	
Total I2046 Future												0.00	0	17,21
Total For I2046												0.00	0	17,21
I2050	On	04/11/2021	Bond Future			111.65728	111.65728	111.44081	111.44081			0.00	0	8,60
I2050	On	03/02/2022	Bond Future			110.97323	110.97323	110.75474	110.75474			0.00	0	
I2050	On	05/05/2022	Bond Future			112.30388	112.30388	112.08284	112.08284			0.00	0	
I2050	On	04/08/2022	Bond Future			111.67712	111.67712	111.45337	111.45337			0.00	0	
Total I2050 Future												0.00	0	8,60
Total For I2050												0.00	0	8,60
R186	On	04/11/2021	Bond Future			7.42717	116.90883	7.45018	116.80481		5.80	0.00	0	65,52
R186	On	03/02/2022	Bond Future			7.61279	112.95296	7.63725	112.84813		5.61	0.00	0	
R186	On	05/05/2022	Bond Future			7.80961	114.28083	7.83573	114.17497		5.32	0.00	0	
R186	On	04/08/2022	Bond Future			8.02254	110.33801	8.05054	110.23092		5.35	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	65,52
R186	On	04/11/2021	Bond Future	8.10	Call			3,170.00000	3.17000	3,240,520	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			281.36000	0.28136	247,860	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,207.02000	3.20702	3,278,100	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			274.65000	0.27465	241,710	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,133.10000	3.13310	3,203,080	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			288.20000	0.28820	254,160	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,039.92000	2.03992	2,089,460	5.90	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			606.49000	0.60649	552,010	5.90	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,819.61000	5.81961	5,914,590	6.56	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			49.12000	0.04912	40,080	6.56	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,529.59000	2.52959	2,448,520	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,002.20000	1.00220	1,026,320	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,502.09000	2.50209	2,421,380	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,018.42000	1.01842	1,042,910	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,474.76000	2.47476	2,394,420	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			986.14000	0.98614	1,009,900	5.48	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			2,116.30000	2.11630	2,159,970	5.37	0.00	0	43
R186	On	05/05/2022	Bond Future	8.64	Call			4,124.56000	4.12456	4,191,510	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,148.54000	3.14854	3,205,820	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			926.29000	0.92629	887,380	5.80	0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Put			1,287.95000	1.28795	1,239,370	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,305.16000	3.30516	3,223,890	5.13	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			1,025.23000	1.02523	1,049,820	5.13	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,937.17000	1.93717	1,874,980	5.37	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,176.03000	3.17603	3,233,610	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,275.80000	1.27580	1,227,520	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,203.26000	3.20326	3,261,150	5.59	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,263.41000	1.26341	1,215,440	5.59	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,111.45000	2.11145	2,052,170	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,448.74000	2.44874	2,495,980	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,145.55000	2.14555	2,085,700	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,469.51000	2.46951	2,517,030	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,128.24000	2.12824	2,068,670	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,490.79000	2.49079	2,538,600	5.40	0.00	0	
Total R186 Option												0.00	0	31,65
Total For R186												0.00	0	97,17
R197	On	04/11/2021	Bond Future			326.37331	326.37331	326.37458	326.37458			0.00	0	1,27
R197	On	03/02/2022	Bond Future			321.93457	321.93457	321.93677	321.93677			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	05/05/2022	Bond Future			325.79447	325.79447	325.79730	325.79730			0.00	0	
R197	On	04/08/2022	Bond Future			321.45568	321.45568	321.45826	321.45826			0.00	0	
Total R197 Future												0.00	0	1,27
Total For R197												0.00	0	1,27
R202	On	04/11/2021	Bond Future			240.43986	240.43986	239.95399	239.95399			0.00	0	8,32
R202	On	03/02/2022	Bond Future			238.85917	238.85917	238.36840	238.36840			0.00	0	
R202	On	05/05/2022	Bond Future			241.72284	241.72284	241.22664	241.22664			0.00	0	
R202	On	04/08/2022	Bond Future			240.26845	240.26845	239.76598	239.76598			0.00	0	
Total R202 Future												0.00	0	8,32
Total For R202												0.00	0	8,32
R2023	On	04/11/2021	Bond Future			5.00738	104.91479	5.04337	104.86866		1.05	0.00	0	14,62
R2023	On	03/02/2022	Bond Future			5.12593	106.10441	5.17068	106.05808		0.96	0.00	0	
R2023	On	05/05/2022	Bond Future			5.24096	103.44110	5.29969	103.39443		0.84	0.00	0	
R2023	On	04/08/2022	Bond Future			5.40409	104.66768	5.48992	104.62011		0.64	0.00	0	
Total R2023 Future												0.00	0	14,62
R2023	On	04/11/2021	Bond Future	4.91	Call			111.54000	0.11154	124,950	1.01	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			282.61000	0.28261	249,890	1.01	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			116.85000	0.11685	130,720	1.02	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			275.08000	0.27508	242,820	1.02	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			106.37000	0.10637	119,320	1.01	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			290.28000	0.29028	257,100	1.01	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			307.23000	0.30723	279,680	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			202.93000	0.20293	221,130	0.91	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			317.57000	0.31757	289,440	0.91	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			208.23000	0.20823	226,720	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			312.51000	0.31251	284,670	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			213.32000	0.21332	232,100	0.92	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			877.82000	0.87782	915,450	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			80.39000	0.08039	71,350	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			864.26000	0.86426	901,690	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			82.52000	0.08252	73,280	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			870.93000	0.87093	908,460	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			81.34000	0.08134	72,200	1.00	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			146.56000	0.14656	130,560	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			454.49000	0.45449	486,190	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			145.12000	0.14512	129,250	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			446.37000	0.44637	477,820	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			148.01000	0.14801	131,890	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			450.42000	0.45042	481,990	0.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2023 Option												0.00	0		
Total For R2023												0.00	0	14,62	
R2030	On	04/11/2021	Bond Future			8.88654	97.07724	8.94025	96.77909		9.74		1,262,004.12	13	98,0
R2030	On	03/02/2022	Bond Future			9.07287	94.17404	9.12902	93.87283		9.53		0.00	0	
R2030	On	05/05/2022	Bond Future			9.26734	95.28136	9.32612	94.97676		9.06		0.00	0	
R2030	On	04/08/2022	Bond Future			9.47613	92.38744	9.53782	92.07915		9.08		0.00	0	
Total R2030 Future												1,262,004.12	13	98,0	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,705.51000	8.70551	8,989,350	11.55		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			56.27000	0.05627	41,960	11.55		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			345.71000	0.34571	376,760	9.15		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,135.37000	2.13537	1,930,300	9.58		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,186.15000	1.18615	1,279,230	9.58		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,643.69000	12.64369	12,940,010	12.02		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			9.83000	0.00983	6,680	12.02		0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			262.59000	0.26259	212,000	10.72		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,393.58000	5.39358	5,641,140	10.72		0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,032.72000	1.03272	897,010	9.89		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			57.56000	0.05756	42,970	11.54		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			4,153.77000	4.15377	3,886,670	9.15		0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,139.62000	1.13962	1,229,640	9.57		0.00	0	3,2
R2030	On	04/11/2021	Bond Future	9.30	Call			2,824.42000	2.82442	3,002,290	9.99		0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			857.99000	0.85799	737,710	9.99		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			3,017.03000	3.01703	3,202,230	10.04		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			5.37000	0.00537	3,540	12.02		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			11,813.94000	11.81394	12,108,940	12.02		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,753.21000	8.75321	9,037,320	11.56		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			55.01000	0.05501	40,970	11.56		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,657.81000	8.65781	8,941,370	11.54		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			781.45000	0.78145	668,500	10.04		0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.20	Call			2,457.83000	2.45783	2,620,270	9.89		0.00	0	2
R2030	On	04/11/2021	Bond Future	8.75	Put			2,201.14000	2.20114	1,993,010	9.57		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			4,497.46000	4.49746	4,698,790	9.96		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,093.75000	1.09375	993,870	9.96		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,996.50000	2.99650	3,155,820	9.59		0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			1,822.98000	1.82298	1,681,090	9.59		0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			4,850.97000	4.85097	4,609,330	8.93		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			8,963.13000	8.96313	9,228,100	11.24		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			301.97000	0.30197	265,730	11.24		0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,355.91000	1.35591	1,239,510	9.79		0.00	0	

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	03/02/2022	Bond Future	9.60	Call		3,834.52000	3.83452	4,019,330	9.79	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		3,149.33000	3.14933	2,953,120	9.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		1,658.59000	1.65859	1,525,140	9.65	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,639.05000	1.63905	1,506,640	9.65	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,317.87000	3.31787	3,487,710	9.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,619.46000	1.61946	1,488,090	9.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,252.33000	3.25233	3,420,090	9.65	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,640.31000	1.64031	1,745,310	9.27	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call		785.94000	0.78594	845,510	8.93	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		3,285.14000	3.28514	3,453,940	9.65	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,585.24000	1.58524	1,475,180	9.37	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		2,879.99000	2.87999	3,024,650	8.98	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,756.60000	2.75660	2,596,660	8.98	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		5,588.38000	5.58838	5,352,710	8.45	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		653.24000	0.65324	700,480	8.45	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,060.43000	4.06043	3,859,540	8.70	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,769.86000	1.76986	1,873,570	8.70	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		8,937.75000	8.93775	9,191,890	10.50	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,272.62000	1.27262	1,179,230	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call		4,741.35000	4.74135	4,935,890	9.37	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		4,325.36000	4.32536	4,117,520	8.65	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,606.86000	1.60686	1,703,620	8.65	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		9,089.36000	9.08936	8,811,990	8.46	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		348.15000	0.34815	375,380	8.46	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Call		1,023.72000	1.02372	1,092,650	8.45	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		7,053.12000	7.05312	6,795,760	8.45	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		5,643.36000	5.64336	5,855,220	9.61	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,261.03000	1.26103	1,168,290	9.61	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		5,680.48000	5.68048	5,892,990	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,249.55000	1.24955	1,157,460	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,606.32000	5.60632	5,817,530	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		589.54000	0.58954	539,080	10.50	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.55	Put		3,206.26000	3.20626	3,046,550	9.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		3,293.34000	3.29334	3,442,670	9.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,182.82000	3.18282	3,023,860	9.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		3,240.71000	3.24071	3,388,530	9.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,229.84000	3.22984	3,069,370	9.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		3,266.97000	3.26697	3,415,550	9.11	0.00	0	
Total R2030 Option											0.00	0	25,80

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 For R2030												1,262,004.12	13	123,87
R2032	On	04/11/2021	Bond Future			9.55545	92.40815	9.60913	92.08015		11.27	0.00	0	123,26
R2032	On	03/02/2022	Bond Future			9.74457	93.45630	9.80046	93.12487		10.71	0.00	0	
R2032	On	05/05/2022	Bond Future			9.93782	90.40849	9.99607	90.07336		10.73	0.00	0	
R2032	On	04/08/2022	Bond Future			10.13854	91.45811	10.19932	91.11892		10.36	0.00	0	
Total R2032 Future												0.00	0	123,26
R2032	On	04/11/2021	Bond Future	11.70	Call			11,657.57000	11.65757	11,978,470	14.04	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			24.82000	0.02482	17,720	14.04	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			11,707.66000	11.70766	12,028,690	14.06	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,211.98000	1.21198	1,056,600	11.36	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,545.14000	2.54514	2,717,760	11.36	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,995.14000	16.99514	17,322,890	14.11	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			24.26000	0.02426	17,290	14.06	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			11,607.46000	11.60746	11,928,210	14.03	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			0.59000	0.00059	0,340	14.11	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			25.40000	0.02540	18,150	14.03	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			2,726.18000	2.72618	2,482,920	10.73	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,003.25000	1.00325	1,087,990	10.73	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.45	Put			1,225.66000	1.22566	1,115,220	11.17	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call			2,620.31000	2.62031	2,770,730	10.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			2,563.90000	2.56390	2,382,890	10.54	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			6,083.38000	6.08338	5,802,150	9.55	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			962.16000	0.96216	870,020	11.46	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.14	Call			3,741.38000	3.74138	3,930,360	10.83	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,762.35000	1.76235	1,619,900	10.83	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			4,965.09000	4.96509	4,705,750	9.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,269.47000	1.26947	1,156,190	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			4,961.06000	4.96106	5,182,050	11.17	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			688.98000	0.68898	617,900	11.88	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,551.20000	4.55120	4,762,500	11.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,377.20000	1.37720	1,257,070	11.04	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			3,263.21000	3.26321	3,054,520	10.30	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			604.36000	0.60436	654,560	9.55	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call			5,860.74000	5.86074	6,100,030	11.46	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			559.70000	0.55970	499,470	12.14	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			5,297.82000	5.29782	5,526,130	11.27	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,116.80000	1.11680	1,013,680	11.27	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			3,132.45000	3.13245	2,928,570	10.34	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			942.67000	0.94267	1,014,760	9.74	0.00	0	9

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	10.95	Call		7.15943000	7.15943	7,419,780	11.88	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		0.00000	0.00000	880,400	11.45	1,848,840.00	2,100	1,00
R2032	On	03/02/2022	Bond Future	9.67	Call		0.00000	0.00000	2,332,410	10.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put		0.00000	0.00000	2,777,150	10.40	2,916,007.50	1,050	1,00
R2032	On	03/02/2022	Bond Future	9.57	Put		0.00000	0.00000	3,086,420	10.29	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,946.40000	1.94640	2,069,140	10.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		7,986.16000	7.98616	8,257,360	12.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,919.65000	4.91965	5,139,700	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,240.17000	1.24017	1,128,790	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,836.96000	4.83696	5,055,110	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call		0.00000	0.00000	2,040,700	10.29	4,285,470.00	2,100	1,00
R2032	On	03/02/2022	Bond Future	9.62	Call		2,056.45000	2.05645	2,184,000	10.34	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.65	Call		0.00000	0.00000	6,055,500	11.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		4,878.15000	4.87815	5,097,250	11.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,254.64000	1.25464	1,142,310	11.14	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		4,500.89000	4.50089	4,282,810	10.39	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		2,069.98000	2.06998	2,187,030	10.39	0.00	0	70
R2032	On	05/05/2022	Bond Future	10.18	Put		2,719.65000	2.71965	2,559,040	10.86	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		3,766.93000	3.76693	3,941,450	10.86	0.00	0	70
R2032	On	05/05/2022	Bond Future	11.18	Call		7,604.73000	7.60473	7,855,060	12.03	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,297.74000	1.29774	1,203,960	11.83	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		7,018.64000	7.01864	7,260,610	11.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,286.87000	1.28687	1,193,710	11.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,935.61000	6.93561	7,176,340	11.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,142.23000	1.14223	1,057,430	12.03	0.00	0	70
R2032	On	05/05/2022	Bond Future	11.02	Put		1,308.93000	1.30893	1,214,530	11.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,976.99000	6.97699	7,218,340	11.83	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,664.05000	3.66405	3,827,820	10.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,604.63000	3.60463	3,429,210	10.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,693.06000	3.69306	3,857,650	10.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,578.05000	3.57805	3,403,450	10.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,635.16000	3.63516	3,798,110	10.33	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,631.37000	3.63137	3,455,130	10.33	0.00	0	
Total R2032 Option											9,050,317.50	5,250	10,30
Total For R2032											9,050,317.50	5,250	133,57
R2035	On	04/11/2021	Bond Future			10.09527	92.86246	10.17971	92.29291	12.51	92,862.46	1	77,10
R2035	On	03/02/2022	Bond Future			10.28695	93.91550	10.37481	93.33967	11.94	0.00	0	
R2035	On	05/05/2022	Bond Future			10.47514	90.54145	10.56648	89.95908	12.04	0.00	0	
R2035	On	04/08/2022	Bond Future			10.67241	91.59011	10.76753	91.00066	11.66	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 Future												92,862.46	1	77,10
R2035	On	04/11/2021	Bond Future	12.52	Call			13,953.90000	13.95390	14,517,200	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			16.89000	0.01689	10,640	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			14,006.01000	14.00601	14,569,480	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			9,823.46000	9.82346	10,362,060	15.04	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			103.73000	0.10373	72,780	15.04	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call			6,162.98000	6.16298	6,637,330	13.91	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			395.94000	0.39594	300,740	13.91	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			1,831.08000	1.83108	1,537,260	12.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			2,189.39000	2.18939	1,861,690	12.35	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,787.17000	1.78717	2,029,020	12.35	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			923.87000	0.92387	739,860	13.03	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,812.56000	3.81256	4,198,100	13.03	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			20,348.64000	20.34864	20,918,090	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			17.39000	0.01739	10,980	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			6,811.23000	6.81123	7,301,650	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			315.84000	0.31584	236,710	14.15	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			3,718.14000	3.71814	4,098,750	13.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			957.78000	0.95778	768,840	13.00	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			2,224.36000	2.22436	1,893,580	12.34	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,167.87000	2.16787	2,443,600	12.49	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Put			16.39000	0.01639	10,310	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,901.73000	13.90173	14,464,870	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,754.53000	1.75453	1,993,300	12.34	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.26	Put			1,741.57000	1.74157	1,456,910	12.52	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call			2,278.42000	2.27842	2,563,310	12.52	0.00	0	18
R2035	On	04/11/2021	Bond Future	13.82	Put			0.20000	0.00020	0,100	15.82	0.00	0	40
R2035	On	03/02/2022	Bond Future	11.39	Put			946.70000	0.94670	817,040	13.18	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,920.52000	3.92052	4,253,670	12.09	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,150.68000	2.15068	1,908,000	12.09	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			5,623.91000	5.62391	5,187,910	10.95	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			653.61000	0.65361	558,130	13.74	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			5,537.07000	5.53707	5,935,470	12.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,404.95000	1.40495	1,227,520	12.59	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			3,866.33000	3.86633	3,511,850	11.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,140.77000	1.14077	990,130	12.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			7,232.88000	7.23288	7,679,050	13.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			556.05000	0.55605	472,750	13.99	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,704.64000	6.70464	7,137,540	13.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.28	Put			1,068.20000	1.06820	925,270	13.00	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,290.25000	3.29025	2,969,190	11.71	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,062.33000	1.06233	1,202,160	10.95	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call			8,902.39000	8.90239	9,382,740	13.74	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,374.38000	1.37438	1,199,950	12.62	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			2,991.75000	2.99175	2,689,300	11.80	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,829.68000	2.82968	3,103,060	11.80	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	9.92	Put			4,599.34000	4.59934	4,207,410	11.27	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,047.52000	2.04752	2,268,870	11.51	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			9,649.23000	9.64923	10,141,760	13.99	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			3,765.55000	3.76555	4,091,040	12.05	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			2,249.83000	2.24983	1,999,490	12.05	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call			5,904.82000	5.90482	6,314,940	12.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,287.10000	1.28710	1,121,390	12.72	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Call			2,536.73000	2.53673	2,791,500	11.71	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			5,628.28000	5.62828	6,029,680	12.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			6,467.11000	6.46711	6,893,600	12.92	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,128.44000	1.12844	979,100	12.92	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,514.39000	6.51439	6,942,190	12.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,116.05000	1.11605	968,020	12.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			6,419.70000	6.41970	6,844,890	12.90	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			1,560.53000	1.56053	1,744,430	11.27	0.00	0	20
R2035	On	05/05/2022	Bond Future	11.64	Put			1,380.90000	1.38090	1,235,050	13.11	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,878.94000	7.87894	8,316,480	13.13	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,369.08000	1.36908	1,224,250	13.13	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,788.88000	7.78888	8,224,380	13.10	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,392.82000	1.39282	1,245,950	13.10	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,833.89000	7.83389	8,270,410	13.11	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,243.52000	4.24352	3,944,020	11.64	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			5,338.99000	5.33899	5,684,840	11.96	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			3,143.88000	3.14388	2,900,280	11.96	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			3,703.10000	3.70310	3,981,630	11.59	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,494.68000	4.49468	4,183,760	11.59	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			7,677.35000	7.67735	7,251,060	10.97	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			3,980.74000	3.98074	4,272,110	11.65	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			4,212.63000	4.21263	3,914,550	11.65	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			4,012.26000	4.01226	4,305,050	11.65	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			4,182.28000	4.18228	3,885,620	11.65	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			3,949.69000	3.94969	4,239,640	11.64	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			1,679.78000	1.67978	1,842,940	10.97	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2035 Option													0.00	0	13,95
Total For R2035													92,862.46	1	91,04
R2037	On	04/11/2021	Bond Future			10.35014	88.27662	10.41386	87.84578		13.09		0.00	0	121,56
R2037	On	03/02/2022	Bond Future			10.53404	85.02341	10.60022	84.58797		13.13		0.00	0	
R2037	On	05/05/2022	Bond Future			10.72218	86.02336	10.79094	85.58294		12.65		0.00	0	
R2037	On	04/08/2022	Bond Future			10.92119	82.76542	10.99278	82.31968		12.92		0.00	0	
Total R2037 Future													0.00	0	121,56
R2037	On	04/11/2021	Bond Future	12.82	Call			14,176.70000	14.17670	14,602,670	16.68		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			14.75000	0.01475	9,880	16.68		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			14,227.46000	14.22746	14,653,560	16.68		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			14.32000	0.01432	9,580	16.68		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			14,125.90000	14.12590	14,551,740	16.68		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			15.19000	0.01519	10,190	16.68		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			11,474.88000	11.47488	11,890,370	16.34		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			54.88000	0.05488	39,530	16.34		0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			281.62000	0.28162	221,000	14.95		0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			7,097.46000	7.09746	7,467,680	14.95		0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put			1,115.31000	1.11531	996,690	14.18		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			6,470.56000	6.47056	6,788,390	14.20		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,103.15000	1.10315	985,540	14.20		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,517.92000	6.51792	6,836,750	14.21		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,091.12000	1.09112	974,510	14.21		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			6,423.26000	6.42326	6,740,080	14.18		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			7,624.75000	7.62475	7,946,780	13.70		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,424.83000	1.42483	1,306,440	13.70		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			7,669.63000	7.66963	7,992,450	13.72		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1,412.89000	1.41289	1,295,290	13.72		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			7,714.34000	7.71434	8,037,960	13.73		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			1,400.84000	1.40084	1,284,040	13.73		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			1,743.34000	1.74334	1,865,810	12.16		0.00	0	50
R2037	On	04/08/2022	Bond Future	10.91	Put			4,358.74000	4.35874	4,123,840	12.85		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			3,781.16000	3.78116	3,989,840	12.84		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			4,422.22000	4.42222	4,185,160	12.84		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			5,580.38000	5.58038	5,843,900	13.30		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			2,992.96000	2.99296	2,810,740	13.30		0.00	0	50
R2037	On	04/08/2022	Bond Future	10.10	Put			7,566.56000	7.56656	7,243,290	12.16		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3,812.03000	3.81203	4,021,780	12.84		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			4,390.39000	4.39039	4,154,400	12.84		0.00	0	50
R2037	On	04/08/2022	Bond Future	10.91	Call			3,843.00000	3.84300	4,053,840	12.85		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2037 Option										0.00	0	1,35
Total For R2037										0.00	0	122,91
R2040 On 04/11/2021 Bond Future			10.43536	90.84122	10.51444	90.26326		13.63		0.00	0	82,06
R2040 On 03/02/2022 Bond Future			10.61257	87.36686	10.69471	86.78260		13.70		0.00	0	
R2040 On 05/05/2022 Bond Future			10.79335	88.39434	10.87867	87.80343		13.19		0.00	0	
R2040 On 04/08/2022 Bond Future			10.98421	84.91344	11.07303	84.31538		13.47		0.00	0	
Total R2040 Future										0.00	0	82,06
R2040 On 04/11/2021 Bond Future	12.90	Call			14,981.33000	14.98133	15,552,800	17.51		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Put			18.08000	0.01808	11,590	17.51		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Call			15,034.66000	15.03466	15,606,290	17.51		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Put			17.57000	0.01757	11,240	17.51		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Call			14,927.94000	14.92794	15,499,250	17.51		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Put			18.60000	0.01860	11,950	17.51		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			1,164.98000	1.16498	1,017,800	15.10		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			7,051.57000	7.05157	7,486,090	15.06		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			1,190.38000	1.19038	1,040,640	15.06		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			7,102.09000	7.10209	7,537,900	15.08		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			1,177.61000	1.17761	1,029,160	15.08		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			7,152.67000	7.15267	7,589,750	15.10		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			995.53000	0.99553	1,109,740	12.02		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			4,932.68000	4.93268	4,580,720	12.76		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,764.31000	2.76431	3,003,260	12.76		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	13.04	Call			13,692.14000	13.69214	14,211,440	16.37		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			8,259.54000	8.25954	8,698,220	14.47		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			1,534.42000	1.53442	1,382,190	14.47		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			8,164.26000	8.16426	8,600,860	14.43		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			633.74000	0.63374	562,130	16.37		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			1,560.28000	1.56028	1,405,970	14.43		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Put			8,802.82000	8.80282	8,326,120	12.02		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			8,211.99000	8.21199	8,649,640	14.45		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			1,547.40000	1.54740	1,394,140	14.45		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			4,445.55000	4.44555	4,144,470	13.30		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			4,257.93000	4.25793	4,556,390	13.31		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			4,412.37000	4.41237	4,112,770	13.31		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			4,190.03000	4.19003	4,485,530	13.29		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			4,478.94000	4.47894	4,176,380	13.29		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			4,223.92000	4.22392	4,520,900	13.30		0.00	0	
Total R2040 Option										0.00	0	3,60
Total For R2040										0.00	0	85,66

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future			10.48921	87.50208	10.57333	86.87531		14.25	212,630,054.40	2,430	60,56
R2044	On	03/02/2022	Bond Future			10.65783	84.11502	10.74520	83.48133		14.34	0.00	0	
R2044	On	05/05/2022	Bond Future			10.82947	85.10424	10.92020	84.46336		13.79	0.00	0	
R2044	On	04/08/2022	Bond Future			11.01033	81.71027	11.10476	81.06167		14.10	0.00	0	
Total R2044 Future												212,630,054.40	2,430	60,56
R2044	On	04/11/2021	Bond Future	12.90	Call			14,702.43000	14.70243	15,320,860	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			23.14000	0.02314	14,800	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			14,755.28000	14.75528	15,373,910	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			22.51000	0.02251	14,370	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			14,649.52000	14.64952	15,267,750	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			23.78000	0.02378	15,240	18.49	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			1,221.53000	1.22153	1,060,170	15.87	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			6,985.01000	6.98501	7,454,540	15.83	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			1,247.92000	1.24792	1,083,760	15.83	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			7,035.56000	7.03556	7,506,500	15.85	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			1,234.57000	1.23457	1,071,820	15.85	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			7,086.33000	7.08633	7,558,660	15.87	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			8,198.79000	8.19879	8,673,500	15.18	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			1,591.29000	1.59129	1,425,120	15.18	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			8,103.43000	8.10343	8,575,870	15.14	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			1,618.00000	1.61800	1,449,560	15.14	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call			8,150.99000	8.15099	8,624,570	15.16	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			1,604.48000	1.60448	1,437,180	15.16	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			4,421.52000	4.42152	4,100,690	13.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			4,355.67000	4.35567	4,685,060	13.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			4,388.16000	4.38816	4,068,950	13.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			4,286.18000	4.28618	4,612,330	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			4,455.41000	4.45541	4,132,960	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			4,320.71000	4.32071	4,648,480	13.97	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												212,630,054.40	2,430	60,56
R2048	On	04/11/2021	Bond Future			10.41559	86.78068	10.49968	86.13023		14.68	36,447,885.60	420	167,75
R2048	On	03/02/2022	Bond Future			10.57968	87.76464	10.66705	87.10711		14.01	0.00	0	
R2048	On	05/05/2022	Bond Future			10.73949	84.38148	10.83020	83.71636		14.20	0.00	0	
R2048	On	04/08/2022	Bond Future			10.90573	85.35781	11.00005	84.68470		13.77	0.00	0	
Total R2048 Future												36,447,885.60	420	167,75
R2048	On	04/11/2021	Bond Future	12.84	Call			15,141.10000	15.14110	15,783,160	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			23.15000	0.02315	14,760	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			15,194.51000	15.19451	15,836,760	19.21	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	12.85	Put		22.53000	0.02253	14,330	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,479.46000	1.47946	1,707,230	14.40	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		7,609.02000	7.60902	6,997,930	13.25	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		174.30000	0.17430	213,660	13.25	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		1,289.73000	1.28973	1,043,980	15.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		15,087.63000	15.08763	15,729,480	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		3,543.77000	3.54377	3,948,470	15.19	0.00	0	1,0!
R2048	On	04/11/2021	Bond Future	10.20	Put		3,537.00000	3.53700	3,078,960	14.24	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		1,178.73000	1.17873	1,371,140	14.24	0.00	0	1,0!
R2048	On	04/11/2021	Bond Future	12.83	Put		23.79000	0.02379	15,190	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		3,038.28000	3.03828	2,615,600	14.40	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		744.56000	0.74456	858,570	12.69	0.00	0	1,3!
R2048	On	03/02/2022	Bond Future	10.50	Put		3,851.21000	3.85121	3,473,680	13.72	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		2,586.12000	2.58612	2,866,120	13.72	0.00	0	1,3!
R2048	On	03/02/2022	Bond Future	11.48	Put		1,275.71000	1.27571	1,104,180	15.26	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		7,038.43000	7.03843	7,525,920	15.28	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,261.87000	1.26187	1,091,830	15.28	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,934.15000	6.93415	7,418,640	15.24	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,289.54000	1.28954	1,116,500	15.24	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		7,690.20000	7.69020	7,146,680	12.69	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,986.35000	6.98635	7,472,350	15.26	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,236.08000	8.23608	8,729,200	15.43	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,608.98000	1.60898	1,436,980	15.43	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,137.87000	8.13787	8,628,580	15.39	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,636.51000	1.63651	1,462,100	15.39	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,187.06000	8.18706	8,678,970	15.41	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,622.79000	1.62279	1,449,580	15.41	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,534.82000	4.53482	4,202,610	13.76	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		4,499.66000	4.49966	4,842,240	13.77	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,500.01000	4.50001	4,169,480	13.77	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		4,427.27000	4.42727	4,766,480	13.75	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,569.54000	4.56954	4,235,640	13.75	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		4,463.56000	4.46356	4,804,460	13.76	0.00	0	
Total R2048 Option											0.00	0	4,7!
Total For R2048											36,447,885.60	420	172,4!
R209	On	04/11/2021	Bond Future			10.07975	71.90794	10.15351	71.47295	13.84	39,549,367.00	550	37,3!
R209	On	03/02/2022	Bond Future			10.24659	72.72362	10.32298	72.28384	13.26	0.00	0	
R209	On	05/05/2022	Bond Future			10.41541	70.43725	10.49455	69.99249	13.36	0.00	0	
R209	On	04/08/2022	Bond Future			10.58876	71.25332	10.67081	70.80320	12.99	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R209 Future												39,549,367.00	550	37,30
R209	On	04/11/2021	Bond Future	12.18	Call			10.637.69000	10.63769	11,062,770	17.47	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			31.03000	0.03103	21,120	17.47	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			10,683.52000	10.68352	11,108,790	17.48	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			30.38000	0.03038	20,660	17.48	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			10,591.83000	10.59183	11,016,720	17.45	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			9,806.54000	9.80654	10,227,630	17.15	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			45.53000	0.04553	31,630	17.15	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call			2,910.54000	2.91054	3,184,530	14.19	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			916.59000	0.91659	755,590	14.19	0.00	0	5,40
R209	On	04/11/2021	Bond Future	9.50	Put			4,327.74000	4.32774	3,948,000	12.58	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			339.28000	0.33928	394,530	12.58	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call			1,269.41000	1.26941	1,426,790	13.51	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put			2,178.96000	2.17896	1,901,350	13.51	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			2,005.23000	2.00523	2,222,600	13.84	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put			1,441.83000	1.44183	1,224,210	13.84	0.00	0	4,00
R209	On	04/11/2021	Bond Future	12.17	Put			31.70000	0.03170	21,600	17.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,994.01000	4.99401	5,304,510	13.99	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			1,101.73000	1.10173	972,450	13.99	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			5,034.49000	5.03449	5,346,120	14.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			1,089.38000	1.08938	961,230	14.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,953.61000	4.95361	5,262,980	13.97	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			1,114.21000	1.11421	983,800	13.97	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,363.68000	1.36368	1,239,410	14.63	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			6,368.96000	6.36896	6,690,300	14.64	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			1,351.97000	1.35197	1,228,550	14.64	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			6,407.81000	6.40781	6,729,980	14.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,340.55000	1.34055	1,217,960	14.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			6,330.35000	6.33035	6,650,840	14.63	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			3,253.90000	3.25390	3,467,950	12.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,807.52000	3.80752	3,571,450	12.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			3,281.02000	3.28102	3,496,190	12.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,779.44000	3.77944	3,544,490	12.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			3,308.24000	3.30824	3,524,530	12.86	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,751.53000	3.75153	3,517,700	12.86	0.00	0	
Total R209 Option												0.00	0	27,50
Total For R209												39,549,367.00	550	64,80
R210	On	04/11/2021	Bond Future			211.24818	211.24818	211.23958	211.23958			0.00	0	1,40
R210	On	03/02/2022	Bond Future			213.69553	213.69553	213.68745	213.68745			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R210	On	05/05/2022	Bond Future			213.40486	213.40486	213.39716	213.39716			0.00	0	
R210	On	04/08/2022	Bond Future			216.04728	216.04728	216.03974	216.03974			0.00	0	
Total R210 Future												0.00	0	1,48
Total For R210												0.00	0	1,48
R212	On	04/11/2021	Bond Future			174.95235	174.95235	174.95224	174.95224			0.00	0	1,02
Total R212 Future												0.00	0	1,02
Total For R212												0.00	0	1,02
R213	On	04/11/2021	Bond Future			9.23120	87.60051	9.28478	87.30123		10.80	0.00	0	9,88
R213	On	03/02/2022	Bond Future			9.41708	88.59381	9.47292	88.29139		10.29	0.00	0	
R213	On	05/05/2022	Bond Future			9.60073	86.10317	9.65891	85.79739		10.22	0.00	0	
R213	On	04/08/2022	Bond Future			9.79438	87.10421	9.85513	86.79468		9.83	0.00	0	
Total R213 Future												0.00	0	9,88
R213	On	04/11/2021	Bond Future	11.10	Call			9,434.81000	9.43481	9,722,750	13.26	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			43.20000	0.04320	31,860	13.26	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,481.80000	9.48180	9,769,960	13.27	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			42.24000	0.04224	31,120	13.27	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			9,387.82000	9.38782	9,675,540	13.25	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			44.19000	0.04419	32,630	13.25	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,115.56000	1.11556	1,015,810	10.96	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,704.60000	2.70460	2,851,950	10.35	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,128.49000	2.12849	1,973,420	10.35	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,365.49000	5.36549	5,114,000	9.49	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			995.50000	0.99550	903,830	11.09	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,268.18000	3.26818	3,434,540	10.49	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			1,734.88000	1.73488	1,598,820	10.49	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,636.35000	4.63635	4,399,790	9.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,383.73000	1.38373	1,267,220	10.72	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			4,675.40000	4.67540	4,878,070	10.96	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			665.65000	0.66565	598,290	11.55	0.00	0	43
R213	On	03/02/2022	Bond Future	10.00	Call			4,109.33000	4.10933	4,298,960	10.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,321.35000	1.32135	1,208,560	10.76	0.00	0	43
R213	On	03/02/2022	Bond Future	9.22	Put			3,121.01000	3.12101	2,926,990	10.07	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			650.17000	0.65017	701,100	9.49	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			5,064.73000	5.06473	5,275,480	11.09	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			613.88000	0.61388	550,670	11.65	0.00	0	22
R213	On	03/02/2022	Bond Future	10.17	Call			4,752.67000	4.75267	4,956,990	10.99	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,090.62000	1.09062	992,520	10.99	0.00	0	22
R213	On	03/02/2022	Bond Future	9.15	Put			3,345.64000	3.34564	3,144,170	10.01	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			898.38000	0.89838	964,240	9.66	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.60	Call		6.48568000	6.48568	6,720,740	11.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		4.03657000	4.03657	4,224,350	10.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		1.35222000	1.35222	1,237,580	10.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3.96429000	3.96429	4,150,200	10.72	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1.57751000	1.57751	1,678,460	10.01	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.22	Call		1.74013000	1.74013	1,848,530	10.07	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call		6.77817000	6.77817	7,017,380	11.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		4.00037000	4.00037	4,187,220	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1.36789000	1.36789	1,252,320	10.73	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1.19306000	1.19306	1,105,810	11.07	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		6.18045000	6.18045	6,399,580	11.08	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1.18250000	1.18250	1,095,850	11.08	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		6.10463000	6.10463	6,322,560	11.06	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1.20371000	1.20371	1,115,860	11.06	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		6.14252000	6.14252	6,361,050	11.07	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		3.35869000	3.35869	3,509,900	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3.18169000	3.18169	3,023,370	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3.38558000	3.38558	3,537,550	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3.15790000	3.15790	3,000,340	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3.33225000	3.33225	3,482,690	9.76	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3.20596000	3.20596	3,046,870	9.76	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	12,75
R214	On	04/11/2021	Bond Future			10.45292	68.70977	10.53690	68.20142	14.86	72,145,258.50	1,050	17,75
R214	On	03/02/2022	Bond Future			10.61993	69.48888	10.70699	68.97495	14.22	0.00	0	
R214	On	05/05/2022	Bond Future			10.78273	67.02609	10.87292	66.50621	14.38	0.00	0	
R214	On	04/08/2022	Bond Future			10.95190	67.80138	11.04545	67.27526	13.97	0.00	0	
Total R214 Future											72,145,258.50	1,050	17,75
R214	On	04/11/2021	Bond Future	12.47	Call		10,252.00000	10.25200	10,746,490	18.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		41.98000	0.04198	28,120	18.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,297.34000	10.29734	10,792,070	18.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		41.16000	0.04116	27,540	18.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		10,206.62000	10.20662	10,700,860	18.54	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		42.83000	0.04283	28,720	18.54	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		5,033.71000	5.03371	5,394,630	15.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,208.99000	1.20899	1,055,980	15.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,073.96000	5.07396	5,436,180	15.28	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,195.86000	1.19586	1,044,150	15.28	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,114.43000	5.11443	5,477,940	15.30	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.41	Put		1,183.02000	1.18302	1,032,600	15.30	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,441.33000	1.44133	1,294,570	15.48	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,100.53000	6.10053	6,471,630	15.44	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,465.89000	1.46589	1,317,110	15.44	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,139.07000	6.13907	6,511,190	15.46	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,453.46000	1.45346	1,305,700	15.46	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,177.84000	6.17784	6,550,960	15.48	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,424.70000	3.42470	3,684,840	13.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,735.74000	3.73574	3,469,760	13.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,368.21000	3.36821	3,625,700	13.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,792.01000	3.79201	3,523,380	13.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,396.27000	3.39627	3,655,090	13.74	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,763.65000	3.76365	3,496,350	13.74	0.00	0	
Total R214 Option											0.00	0	
Total For R214											72,145,258.50	1,050	17,75
Total for Bond											371,177,749.58	9,714	1,063,06
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future												0.00	0	
Total For I2025												0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2033 Future												0.00	0	
Total For I2033												0.00	0	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2038 Future												0.00	0	
Total For I2038												0.00	0	
I2046	On	31/03/2046	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2046 Future												0.00	0	
Total For I2046												0.00	0	
I2050	On	31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2050 Future												0.00	0	
Total For I2050												0.00	0	
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186 Future												0.00	0	
Total For R186												0.00	0	
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186/R207 Future												0.00	0	
Total For R186/R207												0.00	0	
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186/R208 Future												0.00	0	
Total For R186/R208												0.00	0	
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R197 Future												0.00	0	
Total For R197												0.00	0	
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R202 Future												0.00	0	
Total For R202												0.00	0	
R2023	On	28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2023 Future												0.00	0	
Total For R2023												0.00	0	
R2030	On	31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/11/2021 GOVI			813.32800	813.32800	809.80300	809.80300				0.00	0	98
GOVI On 03/02/2022 GOVI			822.54600	822.54600	818.98800	818.98800				0.00	0	
GOVI On 05/05/2022 GOVI			832.20400	832.20400	828.60900	828.60900				0.00	0	
GOVI On 04/08/2022 GOVI			842.20300	842.20300	838.56800	838.56800				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 04/11/2021 GOVI	728.41	Call			813,930.00000	81.39300	849,180,000			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			813,830.00000	81.38300	849,080,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			814,030.00000	81.40300	849,280,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			262,480.00000	26.24800	298,060,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			262,380.00000	26.23800	297,960,000			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			262,280.00000	26.22800	297,860,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			403,590.00000	40.35900	439,540,000			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			403,790.00000	40.37900	439,740,000			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	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			403,690.00000	40.36900	439,640,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			192,880.00000	19.28800	229,230,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			193,080.00000	19.30800	229,430,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			192,980.00000	19.29800	229,330,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	9€
Total for GOVI												0.00	0	9€
AL37	On	04/11/2021	Index Future			810.22100	810.22100	809.37100	809.37100			0.00	0	
AL37	On	03/02/2022	Index Future			819.40300	819.40300	818.55000	818.55000			0.00	0	
AL37	On	05/05/2022	Index Future			829.02500	829.02500	828.16600	828.16600			0.00	0	
AL37	On	04/08/2022	Index Future			838.98600	838.98600	838.12000	838.12000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			933.79100	933.79100	930.52200	930.52200			0.00	0	
AL7T	On	03/02/2022	Index Future			944.37400	944.37400	941.07600	941.07600			0.00	0	
AL7T	On	05/05/2022	Index Future			955.46300	955.46300	952.13100	952.13100			0.00	0	
AL7T	On	04/08/2022	Index Future			966.94300	966.94300	963.57500	963.57500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			823.73500	823.73500	820.08200	820.08200			0.00	0	1
ALBI	On	03/02/2022	Index Future			833.07000	833.07000	829.38300	829.38300			0.00	0	
ALBI	On	05/05/2022	Index Future			842.85200	842.85200	839.12700	839.12700			0.00	0	
ALBI	On	04/08/2022	Index Future			852.97900	852.97900	849.21200	849.21200			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			296.30200	296.30200	296.17100	296.17100			0.00	0	4
IGOV	On	03/02/2022	Index Future			299.73300	299.73300	299.60300	299.60300			0.00	0	
IGOV	On	05/05/2022	Index Future			303.32400	303.32400	303.19400	303.19400			0.00	0	
IGOV	On	04/08/2022	Index Future			307.04000	307.04000	306.90900	306.90900			0.00	0	
Total IGOV Future												0.00	0	47
Total For IGOV												0.00	0	47
Total for Index												0.00	0	5€
JIBAR	On	15/09/2021	Jibar Future			3.68500	96.31500	3.68500	96.31500			0.00	0	30,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 20/10/2021		Jibar Future	3.72500	96.27500	3.71500	96.28500			0.00	0	
JIBAR f On 17/11/2021		Jibar Future	3.73000	96.27000	3.74000	96.26000			0.00	0	
JIBAR f On 15/12/2021		Jibar Future	3.83500	96.16500	3.82500	96.17500			0.00	0	
JIBAR f On 19/01/2022		Jibar Future	3.86000	96.14000	3.88000	96.12000			0.00	0	
JIBAR f On 16/02/2022		Jibar Future	4.01000	95.99000	4.02000	95.98000			0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.05000	95.95000	4.05000	95.95000			0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.42500	95.57500	4.43500	95.56500			0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.67000	95.33000	4.70000	95.30000			0.00	0	
JIBAR f On 21/12/2022		Jibar Future	4.96000	95.04000	4.99000	95.01000			0.00	0	6
JIBAR f On 15/03/2023		Jibar Future	5.17500	94.82500	5.19500	94.80500			0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.45500	94.54500	5.48500	94.51500			0.00	0	
Total Jibar Future									0.00	0	30,54
Total For JIBAR FUTURE									0.00	0	30,54
Total for Jibar									0.00	0	30,54
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000			0.00	0	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5
Total for Interest Rate Swap									0.00	0	5
Total for Derivatives :									371,177,749.58	9,714	1,095,23
ABCPI3 On 07/12/2023		Spot Bond	2.23000	316.72237	2.23000	316.67682			0.00	0	10,000,00
Total ABCPI3 SPOT									0.00	0	10,000,00
Total For ABCPI3									0.00	0	10,000,00
ABF001 On 13/09/2026		Spot Bond			0.00000	101.12966			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.47767			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	101.66164	9.65000	101.63547			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	99.99984			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	101.18250			0.00	0	
Total ABFN09 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	100.53247				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.04333				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.31754				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.72448				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.87488				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.18379				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.51548				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.92332				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.58960				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.73001				0.00	0	250,000,00
Total ABFN29 SPOT										0.00	0	250,000,00
Total For ABFN29										0.00	0	250,000,00
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.67355				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.29984				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.84983				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.54560				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.51844				0.00	2,250,000,000	2,250,000,000
Total ABFN34 SPOT										0.00	2,250,000,000	2,250,000,000
Total For ABFN34										0.00	2,250,000,000	2,250,000,000
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.93814				0.00	0	500,000,000
Total ABFN35 SPOT										0.00	0	500,000,000
Total For ABFN35										0.00	0	500,000,000
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.17702				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.70816				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.54510				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.18132				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.48331				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.80358				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.36345				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.66287				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.68151				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.69486				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.97812				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.10227				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.10707				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.07810				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.82598				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.96080				0.00	0	200,000,00
Total ABFN51 SPOT										0.00	0	200,000,00
Total For ABFN51										0.00	0	200,000,00
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.73147				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.93276				0.00	159,907,000	79,953,50
Total ABJ01 SPOT										0.00	159,907,000	79,953,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABJ01									0.00	159,907,000	79,953,50
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.36753			0.00	0	
Total ABJ02 SPOT									0.00	0	
Total For ABJ02									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.29813			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.47500	3.47500	3.47500	152.18300		37,947,695,000.00		10,920,200	5,460,10
Total ABKI03 SPOT								37,947,695,000.00		10,920,200	5,460,10
Total For ABKI03								37,947,695,000.00		10,920,200	5,460,10
ABKI03 On 13/10/2021 Spot Bond			100.00000	117.13596	100.00000	116.83842		0.00		0	
Total ABKI03/R212 SPOT								0.00		0	
Total For ABKI03/R212								0.00		0	
ABKI04 On 13/03/2024 Spot Bond			6.94000	6.94000	6.94000	145.84990		66,091,008,000.00		9,523,200	4,761,60
Total ABKI04 SPOT								66,091,008,000.00		9,523,200	4,761,60
Total For ABKI04								66,091,008,000.00		9,523,200	4,761,60
ABKI04 On 13/03/2024 Spot Bond			100.00000	26.33155	100.00000	26.27141		0.00		0	
Total ABKI04/I2025 SPOT								0.00		0	
Total For ABKI04/I2025								0.00		0	
ABN61 On 31/01/2025 Spot Bond			2.54000	2.54000	2.54000	152.39168		0.00		0	
Total ABN61 SPOT								0.00		0	
Total For ABN61								0.00		0	
ABN62 On 31/03/2028 Spot Bond			3.59000	3.59000	3.59000	202.80468		0.00		0	
Total ABN62 SPOT								0.00		0	
Total For ABN62								0.00		0	
ABN63 On 07/12/2033 Spot Bond			4.42000	4.42000	4.42000	226.68185		0.00		0	
Total ABN63 SPOT								0.00		0	
Total For ABN63								0.00		0	
ABN67 On 28/02/2023 Spot Bond			6.55500	6.55500	6.55500	101.69923		0.00		0	
Total ABN67 SPOT								0.00		0	
Total For ABN67								0.00		0	
ABN79 On 21/12/2026 Spot Bond			7.28500	7.28500	7.28500	115.97906		0.00		0	
Total ABN79 SPOT								0.00		0	
Total For ABN79								0.00		0	
ABS13 On 14/05/2022 Spot Bond			4.71500	106.27337	4.71500	106.25991		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.08500	108.35000	5.08500	108.33522				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.67000	116.62422	6.67000	116.60343				0.00	0	100,000,00
Total ABS16 SPOT										0.00	0	100,000,00
Total For ABS16										0.00	0	100,000,00
ABS17 On 11/11/2027 Spot Bond			7.55000	118.30527	7.55000	118.28144				0.00	0	100,000,00
Total ABS17 SPOT										0.00	0	100,000,00
Total For ABS17										0.00	0	100,000,00
ABS18 On 26/09/2023 Spot Bond			5.52500	112.58451	5.52500	112.56785				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.70000	104.30158	7.70000	104.28017				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.17768	100.00000	10.15528				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.55000	321.31741	1.55000	321.27713				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS14 On 31/01/2022 Spot Bond			0.86000	173.34168	0.86000	173.32320				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.16000	10.16000	10.16000	103.41472				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.26141				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.22211				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	101.17323				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.17914				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.84001				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.21845				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.21845				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.25190				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.25190				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	164.59575				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	166.23192				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.15554				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.14766				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.11816				0.00	0	
Total ACL222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For ACL222									0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	99.86075			0.00	0	
Total AECI01 SPOT									0.00	0	
Total For AECI01									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.88117			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.32181			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.36287			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.38557			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.30326			0.00	100,000,000	50,000,00
Total AGL02 SPOT									0.00	100,000,000	50,000,00
Total For AGL02									0.00	100,000,000	50,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	100.01850			0.00	0	750,000,00
Total AGL03 SPOT									0.00	0	750,000,00
Total For AGL03									0.00	0	750,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.05380			0.00	0	
Total AGT01 SPOT									0.00	0	
Total For AGT01									0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	102.87020			0.00	0	
Total AGT02 SPOT									0.00	0	
Total For AGT02									0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	101.68507			0.00	0	121,000,00
Total AGT03 SPOT									0.00	0	121,000,00
Total For AGT03									0.00	0	121,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.79798			0.00	0	243,000,00
Total AGT04 SPOT									0.00	0	243,000,00
Total For AGT04									0.00	0	243,000,00
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.64276			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.66657				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.58500	106.32169	7.58500	101.04781				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.70245				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.82193				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.97106				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.55894				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.13829				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.24500	106.91691	6.24500	106.89904				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.12974				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.14562				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.15538				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	100.58032				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.36805				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.67891				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.14555				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.15529				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.22330				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.31002				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.13580				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.15043				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.14678				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.16018				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.15555				0.00	0	
Total AHF7C2 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 AHF7C2									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.24268			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.23058			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.25500	110.76555	7.25500	110.74398		17,652,866,000,000.00	2,433,200,000	1,216,600,000	
Total AIR02 SPOT								17,652,866,000,000.00	2,433,200,000	1,216,600,000	
Total For AIR02								17,652,866,000,000.00	2,433,200,000	1,216,600,000	
AIR04 On 29/05/2024 Spot Bond			7.70500	106.14195	7.70500	106.12014		1,541,000,000,000.00	200,000,000	100,000,000	
Total AIR04 SPOT								1,541,000,000,000.00	200,000,000	100,000,000	
Total For AIR04								1,541,000,000,000.00	200,000,000	100,000,000	
AIR05 On 29/05/2030 Spot Bond			11.15500	96.23056	11.15500	96.20217		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			5.56000	182.54577	5.56000	182.50322		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.72833		0.00	0	0	
Total APF04 SPOT								0.00	0	0	
Total For APF04								0.00	0	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.43276		0.00	0	450,000,000	
Total APF06 SPOT								0.00	0	450,000,000	
Total For APF06								0.00	0	450,000,000	
APF07 On 25/06/2023 Spot Bond					0.00000	101.27855		0.00	0	0	
Total APF07 SPOT								0.00	0	0	
Total For APF07								0.00	0	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.78669		0.00	0	0	
Total APF09 SPOT								0.00	0	0	
Total For APF09								0.00	0	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.92117		0.00	0	0	
Total APF10 SPOT								0.00	0	0	
Total For APF10								0.00	0	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.15025		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 APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.35810				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.14807				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.42782				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.77000	241.61071	4.77000	241.55951				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.78500	218.89118	4.78500	218.84471				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.83500	172.64775	1.83500	172.62479				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.88000	172.61587	1.88000	172.59269				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.46000	192.74029	4.46000	192.70103				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN16 On 29/08/2021 Spot Bond					0.00000	0.00000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17(On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17(On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18(On 20/06/2022 Spot Bond					0.00000	101.35419				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19(On 30/06/2022 Spot Bond					0.00000	101.03910				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19(On 31/01/2038 Spot Bond			4.99000	108.00379	4.99000	107.98036				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19(On 20/06/2022 Spot Bond					0.00000	101.05525				0.00	0	250,000,0€
Total ASN196 SPOT										0.00	0	250,000,0€
Total For ASN196										0.00	0	250,000,0€
ASN20(On 20/06/2022 Spot Bond					0.00000	101.07138				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	101.17807				0.00	0	8,700,0€
Total ASN204 SPOT										0.00	0	8,700,0€
Total For ASN204										0.00	0	8,700,0€
ASN20(On 24/08/2025 Spot Bond					0.00000	100.18014				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	99.98130				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26(On 20/06/2023 Spot Bond					0.00000	101.35026				0.00	0	250,000,0€
Total ASN264 SPOT										0.00	0	250,000,0€
Total For ASN264										0.00	0	250,000,0€
ASN27(On 20/06/2023 Spot Bond					0.00000	101.06016				0.00	0	
Total ASN274 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.25526				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.19555				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	100.14513				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.28884				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN290 On 26/09/2023 Spot Bond					0.00000	101.07452				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.14374				0.00	0	250,000,00
Total ASN300 SPOT										0.00	0	250,000,00
Total For ASN300										0.00	0	250,000,00
ASN310 On 20/12/2023 Spot Bond					0.00000	101.57239				0.00	0	250,000,00
Total ASN310 SPOT										0.00	0	250,000,00
Total For ASN310										0.00	0	250,000,00
ASN311 On 31/03/2029 Spot Bond			4.07500	4.07500	4.07500	107.19949				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.94000	4.94000	4.94000	96.84044				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.08234				0.00	0	250,000,00
Total ASN327 SPOT										0.00	0	250,000,00
Total For ASN327										0.00	0	250,000,00
ASN328 On 20/06/2024 Spot Bond					0.00000	101.23809				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN332 On 09/05/2024 Spot Bond					0.00000	100.35876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.32792				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.10000	106.49581	5.10000	106.47238				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.16337				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.05520				0.00	0	37,533,30
Total ASN346 SPOT										0.00	0	37,533,30
Total For ASN346										0.00	0	37,533,30
ASN346 On 20/06/2024 Spot Bond					0.00000	101.13099				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.11420				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.11420				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.02899				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.34031				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	101.09254				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.13383				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 29/10/2021 Spot Bond					0.00000	100.53920				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.20191				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.20191				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.89277				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.10237				0.00	0	250,000,00
Total ASN388 SPOT										0.00	0	250,000,00
Total For ASN388										0.00	0	250,000,00
ASN39 On 20/11/2022 Spot Bond					0.00000	100.17536				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.15333				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.09450				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.29112				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	99.93028				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.99920				0.00	0	
Total ASN421 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN421									0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.01226			0.00	0	
Total ASN449 SPOT									0.00	0	
Total For ASN449									0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.04511			0.00	0	
Total ASN450 SPOT									0.00	0	
Total For ASN450									0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.38981			0.00	0	
Total ASN453 SPOT									0.00	0	
Total For ASN453									0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	102.06147			0.00	0	
Total ASN458 SPOT									0.00	0	
Total For ASN458									0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	105.01781			0.00	0	
Total ASN459 SPOT									0.00	0	
Total For ASN459									0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.67247			0.00	0	
Total ASN460 SPOT									0.00	0	
Total For ASN460									0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.67887			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	100.02680		59,640,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
Total ASN462 SPOT								59,640,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
Total For ASN462								59,640,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.75550		0.00	0	0	0
Total ASN469 SPOT								0.00	0	0	0
Total For ASN469								0.00	0	0	0
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.02934		0.00	0	0	0
Total ASN470 SPOT								0.00	0	0	0
Total For ASN470								0.00	0	0	0
ASN47: On 31/07/2023 Spot Bond					0.00000	100.47220		0.00	0	0	0
Total ASN471 SPOT								0.00	0	0	0
Total For ASN471								0.00	0	0	0
ASN47: On 31/07/2023 Spot Bond					0.00000	100.55293		0.00	0	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 ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.02565			57,030,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
Total ASN474 SPOT									57,030,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
Total For ASN474									57,030,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
ASN474 On 17/08/2025 Spot Bond					0.00000	101.13006			0.00	0	0	0
Total ASN479 SPOT									0.00	0	0	0
Total For ASN479									0.00	0	0	0
ASN479 On 20/06/2025 Spot Bond					0.00000	101.35015			0.00	0	0	0
Total ASN480 SPOT									0.00	0	0	0
Total For ASN480									0.00	0	0	0
ASN480 On 25/08/2025 Spot Bond					0.00000	114.54100			0.00	0	0	0
Total ASN485 SPOT									0.00	0	0	0
Total For ASN485									0.00	0	0	0
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.02861			0.00	0	0	0
Total ASN486 SPOT									0.00	0	0	0
Total For ASN486									0.00	0	0	0
ASN486 On 01/09/2025 Spot Bond					0.00000	101.12613			0.00	0	0	0
Total ASN489 SPOT									0.00	0	0	0
Total For ASN489									0.00	0	0	0
ASN489 On 02/09/2021 Spot Bond					0.00000	99.98811			0.00	0	0	0
Total ASN490 SPOT									0.00	0	0	0
Total For ASN490									0.00	0	0	0
ASN490 On 07/09/2021 Spot Bond					0.00000	99.92760			0.00	0	0	0
Total ASN492 SPOT									0.00	0	0	0
Total For ASN492									0.00	0	0	0
ASN492 On 30/09/2021 Spot Bond					0.00000	100.83282			0.00	0	0	0
Total ASN493 SPOT									0.00	0	0	0
Total For ASN493									0.00	0	0	0
ASN493 On 08/09/2021 Spot Bond					0.00000	99.92018			0.00	0	0	0
Total ASN494 SPOT									0.00	0	0	0
Total For ASN494									0.00	0	0	0
ASN494 On 15/09/2025 Spot Bond					0.00000	101.06533			0.00	0	0	0
Total ASN497 SPOT									0.00	0	0	0
Total For ASN497									0.00	0	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
ASN49(On 15/09/2025 Spot Bond					0.00000	101.06533				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	101.09667				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			8.98000	101.85433	8.98000	101.82988				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			8.16000	101.69664	8.16000	101.67442				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			8.71000	100.18507	8.71000	100.16174				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			8.71000	100.18507	8.71000	100.16174				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	100.80121	9.10000	100.77683				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	100.96916	11.05000	100.93965				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	100.96487	11.00000	100.93549				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	100.92192	10.50000	100.89386				0.00	0	470,000,00
Total ASN532 SPOT										0.00	0	470,000,00
Total For ASN532										0.00	0	470,000,00
ASN53(On 31/01/2024 Spot Bond			10.50000	100.92192	10.50000	100.89386				0.00	0	769,000,00
Total ASN538 SPOT										0.00	0	769,000,00
Total For ASN538										0.00	0	769,000,00
ASN54(On 02/04/2026 Spot Bond					0.00000	101.06063				0.00	0	
Total ASN540 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 ASN540									0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.47296			0.00	0	
Total ASN541 SPOT									0.00	0	
Total For ASN541									0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.36646			0.00	0	
Total ASN542 SPOT									0.00	0	
Total For ASN542									0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.93052	10.60000	100.90219			0.00	0	350,000,00
Total ASN545 SPOT									0.00	0	350,000,00
Total For ASN545									0.00	0	350,000,00
ASN55: On 31/01/2024 Spot Bond			10.47000	100.61714	10.47000	100.89136			0.00	0	
Total ASN557 SPOT									0.00	0	
Total For ASN557									0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.92622	10.55000	100.89802			0.00	0	
Total ASN558 SPOT									0.00	0	
Total For ASN558									0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.44533			0.00	0	
Total ASN560 SPOT									0.00	0	
Total For ASN560									0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.62131			0.00	0	
Total ASN568 SPOT									0.00	0	
Total For ASN568									0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.92586			0.00	0	
Total ASN569 SPOT									0.00	0	
Total For ASN569									0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.21250			0.00	0	
Total ASN575 SPOT									0.00	0	
Total For ASN575									0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.05523			0.00	0	
Total ASN579 SPOT									0.00	0	
Total For ASN579									0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.12956			0.00	0	
Total ASN580 SPOT									0.00	0	
Total For ASN580									0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.29081			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	99.91432				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	100.29940				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	101.45386				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	102.99743				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	100.76646	9.22000	100.74195				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.79166				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.75809				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.57538				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.63323				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.03624				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.46523				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN610 On 31/01/2030 Spot Bond					0.00000	100.57456				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	101.27088				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.47330				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	101.18329				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.01939				0.00	0	620,000,00
Total ASN617 SPOT										0.00	0	620,000,00
Total For ASN617										0.00	0	620,000,00
ASN619 On 11/05/2023 Spot Bond					0.00000	100.43422				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	101.11841				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN626 On 25/11/2021 Spot Bond					0.00000	100.09477				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.01933				0.00	0	350,000,00
Total ASN627 SPOT										0.00	0	350,000,00
Total For ASN627										0.00	0	350,000,00
ASN631 On 08/09/2021 Spot Bond					0.00000	99.91212				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	100.99913				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	101.46103				0.00	0	
Total ASN633 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 ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.47563				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	99.91426				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63: On 27/09/2021 Spot Bond					0.00000	100.93151				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64: On 30/09/2021 Spot Bond					0.00000	103.96452				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64: On 01/10/2021 Spot Bond					0.00000	100.79594				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.55516				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.99701				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.84314				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64: On 20/10/2021 Spot Bond					0.00000	100.53888				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65: On 22/10/2021 Spot Bond					0.00000	100.85016				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65: On 27/10/2021 Spot Bond					0.00000	100.46117				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65: On 29/10/2021 Spot Bond					0.00000	101.46590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN656 On 31/03/2032 Spot Bond					0.00000	100.42832				0.00	0	1,830,000.00
Total ASN658 SPOT										0.00	0	1,830,000.00
Total For ASN658										0.00	0	1,830,000.00
ASN658 On 12/11/2021 Spot Bond					0.00000	100.25747				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN659 On 11/02/2022 Spot Bond					0.00000	100.25967				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 15/11/2021 Spot Bond					0.00000	100.23971				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN662 On 15/11/2021 Spot Bond					0.00000	100.25342				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN663 On 15/11/2021 Spot Bond					0.00000	100.24179				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN664 On 27/02/2023 Spot Bond					0.00000	100.02994				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/11/2021 Spot Bond					0.00000	100.16829				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN666 On 19/08/2025 Spot Bond					0.00000	100.24422				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 18/11/2021 Spot Bond					0.00000	100.18123				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN668 On 02/04/2026 Spot Bond					0.00000	100.21545				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN67(On 23/11/2021 Spot Bond					0.00000	100.11593				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67(On 29/06/2026 Spot Bond					0.00000	100.13053				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68(On 26/11/2021 Spot Bond					0.00000	100.09063				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68(On 20/06/2026 Spot Bond					0.00000	100.12387				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68(On 20/06/2026 Spot Bond					0.00000	100.10923				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68(On 31/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,000,000,00
Total ASN683 SPOT										0.00	0	12,000,000,00
Total For ASN683										0.00	0	12,000,000,00
ASN68(On 22/06/2026 Spot Bond					0.00000	100.24252				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68(On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,00
Total ASN685 SPOT										0.00	0	2,500,000,00
Total For ASN685										0.00	0	2,500,000,00
BAW21 On 24/03/2022 Spot Bond			5.27000	106.27732	5.27000	106.26230				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.07797	9.30000	104.05227				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.13206				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.18561				0.00	0	
Total BAW28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.14057				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.02347				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.87580				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.31000	102.06594	6.31000	102.04861				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.04111				0.00	500,000,000	1,500,000,000
Total BAW34 SPOT										0.00	500,000,000	1,500,000,000
Total For BAW34										0.00	500,000,000	1,500,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.30350				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.87608				0.00	0	250,000,000
Total BAW36 SPOT										0.00	0	250,000,000
Total For BAW36										0.00	0	250,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.72054				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.42519				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.44500	8.44500	8.44500	105.89449				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.77000	10.77000	10.77000	110.09729				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA75 On 31/03/2022 Spot Bond					0.00000	101.31765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.27424				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.27112				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.27128				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.29143				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.68731				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.46809				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.47077				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.51101				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.46755				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.51037				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.42444				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.51020				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.42523				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.51049				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.46766				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.55240				0.00	0	250,000,00
Total BAYA89 SPOT										0.00	0	250,000,00
Total For BAYA89										0.00	0	250,000,00
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.46772				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.38240				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.72434				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.72434				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.76743				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.72505				0.00	0	
Total BAYB18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BAYB18									0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.97831			0.00	0	
Total BAYB19 SPOT									0.00	0	
Total For BAYB19									0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.81079			0.00	0	
Total BAYB20 SPOT									0.00	0	
Total For BAYB20									0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.71500	7.71500	7.71500	105.07369			0.00	0	
Total BD0302 SPOT									0.00	0	
Total For BD0302									0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.49183			0.00	0	
Total BDX211 SPOT									0.00	0	
Total For BDX211									0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.57524			0.00	0	
Total BDX31 SPOT									0.00	0	
Total For BDX31									0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.89380			0.00	0	
Total BDX33 SPOT									0.00	0	
Total For BDX33									0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.33429			0.00	0	
Total BDX34 SPOT									0.00	0	
Total For BDX34									0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.23500	104.31805	7.23500	104.29791		1,447,000,000,000.00	200,000,000	100,000,000	
Total BGL07 SPOT								1,447,000,000,000.00	200,000,000	100,000,000	
Total For BGL07								1,447,000,000,000.00	200,000,000	100,000,000	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.96190			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.13660			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.75627			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.14776			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.27231				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.38875				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.27964				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.24574				0.00	100,000,000	50,000,00
Total BGT01 SPOT										0.00	100,000,000	50,000,00
Total For BGT01										0.00	100,000,000	50,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.44546				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.29731				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.64439				0.00	0	200,000,00
Total BID10 SPOT										0.00	0	200,000,00
Total For BID10										0.00	0	200,000,00
BID11 On 15/11/2023 Spot Bond			5.98500	110.20521	5.98500	110.18755				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.18017				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.32815				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.35786				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.55211				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.59517				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.90825				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.58800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.24300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.25200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.37800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.01264				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.17178				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.58012				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.19278				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.89741				0.00	0	
Total BPPF20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BPPF20									0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.08372			0.00	0	
Total BPPF21 SPOT									0.00	0	
Total For BPPF21									0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BPPF22 SPOT									0.00	0	
Total For BPPF22									0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.73641			0.00	0	250,000,00
Total BPPF23 SPOT									0.00	0	250,000,00
Total For BPPF23									0.00	0	250,000,00
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.44938			0.00	0	
Total BPPF25 SPOT									0.00	0	
Total For BPPF25									0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.69599			0.00	0	
Total BPPF26 SPOT									0.00	0	
Total For BPPF26									0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.74877			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.39976			0.00	0	
Total BPPF28 SPOT									0.00	0	
Total For BPPF28									0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.41786			0.00	0	
Total BPPF29 SPOT									0.00	0	
Total For BPPF29									0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.43360			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.10606			0.00	0	
Total BPPF31 SPOT									0.00	0	
Total For BPPF31									0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.11241			0.00	0	
Total BPPF32 SPOT									0.00	0	
Total For BPPF32									0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.37016			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total BWZJ21 SPOT									0.00	0	
Total For BWZJ21									0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BWZJ23 SPOT									0.00	0	
Total For BWZJ23									0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.00919			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.02641			0.00	0	250,000,00
Total CBL29 SPOT									0.00	0	250,000,00
Total For CBL29									0.00	0	250,000,00
CCT01 On 23/06/2023 Spot Bond			7.21000	111.33874	7.21000	111.31719		4,037,600,000,000.00	560,000,000	280,000,00	
Total CCT01 SPOT								4,037,600,000,000.00	560,000,000	280,000,00	
Total For CCT01								4,037,600,000,000.00	560,000,000	280,000,00	
CCT02 On 12/06/2024 Spot Bond			7.44000	112.87574	7.44000	112.85322		0.00	0	0	
Total CCT02 SPOT								0.00	0	0	
Total For CCT02								0.00	0	0	
CCT03 On 15/03/2025 Spot Bond			8.16500	114.21738	8.16500	114.19255		0.00	0	0	
Total CCT03 SPOT								0.00	0	0	
Total For CCT03								0.00	0	0	
CCT04 On 17/07/2027 Spot Bond			9.48000	104.33005	9.48000	102.96562		0.00	0	0	
Total CCT04 SPOT								0.00	0	0	
Total For CCT04								0.00	0	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.66135		0.00	0	0	
Total CGR42 SPOT								0.00	0	0	
Total For CGR42								0.00	0	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.46925		0.00	0	0	
Total CGR43 SPOT								0.00	0	0	
Total For CGR43								0.00	0	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.03966		0.00	0	0	
Total CGR46 SPOT								0.00	0	0	
Total For CGR46								0.00	0	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.04246		0.00	0	0	
Total CGR47 SPOT								0.00	0	0	
Total For CGR47								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
CGR50 On 23/10/2023 Spot Bond					0.00000	100.88171				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.93566				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	162.99281	3.14000	162.99327				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.80500	1.80500	1.80500	165.01634				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.35133	4.77000	109.82700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.07100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.88541				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.01500	112.87236	7.01500	112.85122				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	115.42541	8.70700	119.54700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.55755				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.63615				0.00	0	
Total CLN370 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 CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.40328				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	103.81244	10.98000	103.78229				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	115.10800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.50851	6.50000	117.14700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.57200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.14372				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.26612				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.26395				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			1.80500	172.66903	1.80500	172.64619				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.24000	139.64423	5.24000	139.61298				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.68000	137.68402	5.68000	137.65161				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	102.19900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.25098				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.11515				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.16281				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.44500	106.56504	6.44500	106.54668				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.55400				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.19770				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.31983				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.24651				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	84.35287	100.00000	84.16707				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	100.15907				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48 ^t On 02/12/2021 Spot Bond			5.94000	103.30020	5.94000	103.28363				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48 ^t On 28/07/2022 Spot Bond			6.24500	103.39453	6.24500	103.37725				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 ^t On 28/03/2022 Spot Bond					0.00000	101.31101				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 ^t On 20/06/2022 Spot Bond					0.00000	101.33846				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 ^t On 29/08/2022 Spot Bond					0.00000	100.03158				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 ^t On 04/09/2024 Spot Bond			6.64500	109.13981	6.64500	109.12042				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 ^t On 04/09/2024 Spot Bond					0.00000	101.87278				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 ^t On 11/10/2022 Spot Bond					0.00000	100.85981				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 ^t On 11/10/2024 Spot Bond					0.00000	100.90829				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 ^t On 11/10/2024 Spot Bond					0.00000	100.32980				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 ^t On 24/10/2022 Spot Bond					0.00000	101.16255				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 ^t On 20/12/2022 Spot Bond					0.00000	101.54523				0.00	0	
Total CLN507 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 CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.29075				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.52563				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.62015	9.96000	104.59252				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.39218	10.01000	103.36459				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.12306				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.65316	9.60000	103.26260				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.23792				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.02546				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	99.82905	9.20000	99.80466				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.34828				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.99128				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.40831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.35864				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.18742				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	101.23792				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.24212				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.73849				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.94000	105.80622	8.94000	105.78108				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.63505				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.58603				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.84014				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	144.16600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.02966				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 17/01/2024 Spot Bond					0.00000	101.91172				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.41000	106.74952	8.41000	106.72562				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.46000	109.16021	8.46000	109.13563				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.55000	108.66924	8.55000	108.64453				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	313.99818				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.27296				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.31770				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.13179				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.92972				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond			100.00000		0.00000	121.91600				0.00	0	
Total CLN560 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 CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.34761				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.95676	10.19000	102.96167				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.41000	109.17255	8.41000	109.14812				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.35913				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.13454				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	103.44982				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	99.92511				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.32772				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.64000	107.67038	8.64000	107.64564				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.33394				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.32942				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.23384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.35997				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.70840				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.02404				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.35231				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.02775				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.42700				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.64279				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.01350				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.68728				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.32571				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.13029				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN589 On 18/06/2024 Spot Bond					0.00000	101.18065				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.26343				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.40654				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.66000	143.67173	3.66000	115.74805				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.12964				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	100.98348				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.12964				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.46367				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.96587				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.20759				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.18065				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.18065				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.18065				0.00	0	
Total CLN601 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 CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08400				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	100.62996				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.39684				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.30158				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.49845				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.73254				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.14425				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.16002	9.32000	103.13435				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.60381				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.30033				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.34338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.13945				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.01388				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.93846				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.39000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.70512				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.80661				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.01348				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.52334				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.52150				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.58039				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.76600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN624 On 25/01/2023 Spot Bond					0.00000	100.59608				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.25500	104.55300	6.25500	104.53551				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.23902				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.88395				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.66500	64.05275	11.66500	84.87138				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.24849				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.11000	101.62716	9.11000	101.60256				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.23796				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.20173				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.09938				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.34689				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.12370				0.00	0	
Total CLN635 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 CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.13818				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.23691				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.32425				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.29345				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.25793				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.64641				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.13892				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.15808				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.54363				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.16013				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.23691				0.00	0	700,000,00
Total CLN648 SPOT										0.00	0	700,000,00
Total For CLN648										0.00	0	700,000,00
CLN648 On 31/05/2026 Spot Bond					0.00000	100.02835				0.00	0	1,300,000,00

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 CLN649 SPOT										0.00	0	1,300,000,00
Total For CLN649										0.00	0	1,300,000,00
CLN650 On 19/08/2025 Spot Bond					0.00000	100.23691				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.19118				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.23691				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.41900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.38946				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.09459				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.83871				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.82800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.67500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	115.59500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN664 On 20/12/2023 Spot Bond					0.00000	138.81300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.26057				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.15701				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.28310				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.46501				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.99582				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.03102				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.26143				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.28596				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	144.13895	4.25785	117.11474				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.25785	144.13895	4.25785	117.11549				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.26667				0.00	0	
Total CLN676 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 CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.28066				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.14397				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.47001				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.27122				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.23743				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.09292				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.12439				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.60070				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.34052				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.34030				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.17346				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.94977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.17356				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.32150				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.06405				0.00	0	162,000,00
Total CLN697 SPOT										0.00	0	162,000,00
Total For CLN697										0.00	0	162,000,00
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.50915				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.65497				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.01291				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.29657				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.27450				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.85939				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.78761				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.64288				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.00586				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.28764				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.23965				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.14579				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.14080				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.38833				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	101.12759				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.27706				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.15365				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.15365				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.15365				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.16207				0.00	0	
Total CLN717 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 CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.11629				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.14180				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	79.46970				0.00	0	1,100,000,00
Total CLN721 SPOT										0.00	0	1,100,000,00
Total For CLN721										0.00	0	1,100,000,00
CLN722 On 01/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.19239				0.00	0	800,000,00
Total CLN723 SPOT										0.00	0	800,000,00
Total For CLN723										0.00	0	800,000,00
CLN724 On 21/06/2025 Spot Bond					0.00000	101.05734				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.05734				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.05734				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.07699				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.07699				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.07699				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	82.73864				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.79808				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.45017				0.00	0	121,000,00
Total CLN732 SPOT										0.00	0	121,000,00
Total For CLN732										0.00	0	121,000,00
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.13872				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.36113				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	93.48431				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.27161				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.33054				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	107.91500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.07100				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.23341				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN742 On 31/03/2032 Spot Bond					0.00000	101.26546				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.46157				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.57619				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.55020				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.01831				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	101.17351				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.55832				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	101.13928				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.90464				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	

Contract 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 CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.63386				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.84765				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.35210				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.31143				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.07924				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.49172				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.47004				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.74879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.63386				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.71500	105.09543	7.71500	105.07369				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.37500	110.76474	7.37500	110.74283				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			9.67000	108.95258	9.67000	108.92446				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.36500	111.88744	6.36500	111.86829				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			7.08000	106.76546	7.08000	106.74516				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.47000	98.45601	11.47000	98.42601				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			10.06000	99.37996	10.06000	99.35332				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			9.44500	9.44500	9.44500	107.32269				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.17350				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.07467				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG8 On 28/09/2023 Spot Bond					0.00000	101.83926				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.61754				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.81536				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.15133				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.06879				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.86188				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.71404				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.13605				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.98474				0.00	0	350,000,00
Total DSY02 SPOT										0.00	0	350,000,00
Total For DSY02										0.00	0	350,000,00
DSY03 On 21/11/2024 Spot Bond			8.81000	8.81000	8.81000	107.44001				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.57911				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.14684				0.00	0	
Total DSY05 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 DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.49500	105.04306	6.49500	105.02482			0.00	0	
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.15468	100.00000	37.07290			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.15468	100.00000	37.07290			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.02500	106.31296	7.02500	106.29301		3,372,000,000,000.00	480,000,000	240,000,000	
Total DV24 SPOT								3,372,000,000,000.00	480,000,000	240,000,000	
Total For DV24								3,372,000,000,000.00	480,000,000	240,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.38645	9.69000	100.36064		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.38645	9.69000	100.36064		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.33000	94.31676	11.33000	94.28852		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.40244	10.10000	100.37556		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.40244	10.10000	100.37556		0.00	0	0	
Total DV29/R213 SPOT								0.00	0	0	
Total For DV29/R213								0.00	0	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.02784		0.00	0	0	
Total DVF21 SPOT								0.00	0	0	
Total For DVF21								0.00	0	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.79752		0.00	0	0	
Total DVF22 SPOT								0.00	0	0	
Total For DVF22								0.00	0	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.64416		0.00	500,000,000	500,000,000	
Total DVF22B SPOT								0.00	500,000,000	500,000,000	
Total For DVF22B								0.00	500,000,000	500,000,000	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.69460		0.00	0	0	
Total DVF22C SPOT								0.00	0	0	
Total For DVF22C								0.00	0	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.25375		0.00	0	0	
Total DVF24 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 DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.60117				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.46973				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.40569				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.35772				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.41841				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.42010				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.94919				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.44362				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.34009				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.16383				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.65000	106.67469	5.65000	106.65854				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.55500	112.45108	6.55500	112.43138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.03000	110.55405	5.03000	110.52992				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.99000	95.85783	4.99000	95.83703				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	135.31796	2.25000	135.29848				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.73000	147.91629	3.73000	147.88912			3,431,600,000,000.00		920,000,000	460,000,000
Total EL28 SPOT									3,431,600,000,000.00		920,000,000	460,000,000
Total For EL28									3,431,600,000,000.00		920,000,000	460,000,000
EL29 On 19/11/2029 Spot Bond			3.74200	134.12492	3.74200	134.10026			0.00	0	0	110,000,000
Total EL29 SPOT									0.00	0	0	110,000,000
Total For EL29									0.00	0	0	110,000,000
EL30 On 29/07/2030 Spot Bond			3.78500	129.81753	3.78500	129.79350			0.00	0	0	
Total EL30 SPOT									0.00	0	0	
Total For EL30									0.00	0	0	
EL31 On 02/06/2031 Spot Bond			4.67000	112.52665	4.67000	112.50309			0.00	0	0	
Total EL31 SPOT									0.00	0	0	
Total For EL31									0.00	0	0	
EL36 On 31/01/2036 Spot Bond			4.96000	97.95131	4.96000	97.93013			0.00	0	0	
Total EL36 SPOT									0.00	0	0	
Total For EL36									0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	135.31796	2.25000	135.29848			0.00	0	0	
Total EL36/I2038 SPOT									0.00	0	0	
Total For EL36/I2038									0.00	0	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	165.94914			0.00	0	0	
Total ELN001 SPOT									0.00	0	0	
Total For ELN001									0.00	0	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.29496			0.00	0	0	
Total ELN002 SPOT									0.00	0	0	
Total For ELN002									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
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	126.24052				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	125.21337				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	123.41061				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.65529				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	115.97318				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.81355				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	111.03594				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.90561				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.12500	105.42896	9.12500	105.40341				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			10.74500	10.74500	10.74500	98.35129				0.00	0	
Total EMM04 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 EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.09500	11.09500	11.09500	102.69203				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			9.21000	105.23744	9.21000	103.79980				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.21000	9.21000	9.21000	104.78824				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.21500	11.21500	11.21500	77.74506				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.30000	10.30000	10.30000	103.38256				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.21500	11.21500	11.21500	97.49192				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.92699				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	99.92111				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.91866				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.19441				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.16225				0.00	400,000,000	600,000,00
Total EPF019 SPOT										0.00	400,000,000	600,000,00
Total For EPF019										0.00	400,000,000	600,000,00
EPF020 On 07/11/2022 Spot Bond					0.00000	100.32942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.98497				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.02975				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.33441				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	101.15142				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	99.97330				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	99.97244				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.70444				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	99.86663				0.00	0	250,000,00
Total EQT005 SPOT										0.00	0	250,000,00
Total For EQT005										0.00	0	250,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.51418				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.04859				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.23078				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B' On 17/08/2022 Spot Bond					0.00000	100.22058				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.24703				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.22261				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.23277				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2' On 17/05/2022 Spot Bond					0.00000	100.21736				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.21245				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.24292				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.90500	106.45138	5.90500	106.43456				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.03950	10.00000	101.01272				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.21000	101.91864	8.21000	101.89624			473,904,188,000.00	57,722,800	4,674,731,800	
Total ES26 SPOT									473,904,188,000.00	57,722,800	4,674,731,800	
Total For ES26									473,904,188,000.00	57,722,800	4,674,731,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.27116	7.85000	103.24943			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			10.90500	80.95382	10.97500	80.54376			1,029,320,769,000.00	94,389,800	1,170,032,600	
Total ES33 SPOT									1,029,320,769,000.00	94,389,800	1,170,032,600	

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 For ES33									1,029,320,769,000.00	94,389,800	1,170,032,60
ES33/R On 15/09/2033 Spot Bond			7.50000	103.48050	7.50000	103.45980			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.40000	80.13517	11.48000	79.60301			114,425,874,360,000.00	10,037,357,400	11,436,634,90
Total ES42 SPOT									14,425,874,360,000.00	10,037,357,400	11,436,634,90
Total For ES42									14,425,874,360,000.00	10,037,357,400	11,436,634,90
ES42/R On 25/04/2042 Spot Bond			8.50000	103.00088	8.50000	102.97745			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	101.23825			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.15648			0.00	0	250,000,00
Total EXX05 SPOT									0.00	0	250,000,00
Total For EXX05									0.00	0	250,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.16336			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.22759			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.18188			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.24225			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.25303			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.52990			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.01956			0.00	0	250,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB19 SPOT										0.00	0	250,000,00
Total For FIFB19										0.00	0	250,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.13181				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.43344				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.46271				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.05920				0.00	0	9,380,000,00
Total FRB17 SPOT										0.00	0	9,380,000,00
Total For FRB17										0.00	0	9,380,000,00
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	100.80641				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.88016				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.03783				0.00	400,000,000	200,000,00
Total FRB23 SPOT										0.00	400,000,000	200,000,00
Total For FRB23										0.00	400,000,000	200,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.10199				0.00	200,000,000	100,000,00
Total FRB24 SPOT										0.00	200,000,000	100,000,00
Total For FRB24										0.00	200,000,000	100,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.70322				0.00	0	259,000,00
Total FRB25 SPOT										0.00	0	259,000,00
Total For FRB25										0.00	0	259,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.06949				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			8.91000	107.37763	8.91000	107.35205			3,760,020,000,000.00	422,000,000	211,000,000
Total FRB27 SPOT									3,760,020,000,000.00	422,000,000	211,000,000
Total For FRB27									3,760,020,000,000.00	422,000,000	211,000,000
FRB28 On 02/12/2025 Spot Bond					0.00000	103.71714			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.25678			0.00	5,000,000,000	3,000,000,000
Total FRB29 SPOT									0.00	5,000,000,000	3,000,000,000
Total For FRB29									0.00	5,000,000,000	3,000,000,000
FRB30 On 19/04/2026 Spot Bond			8.12500	103.12857	8.12500	103.10612			0.00	0	100,000,000
Total FRB30 SPOT									0.00	0	100,000,000
Total For FRB30									0.00	0	100,000,000
FRBI22 On 31/01/2022 Spot Bond			1.26500	173.05276	1.26500	173.03239			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.71800	320.17433	1.71800	320.13272			0.00	0	10,000,000
Total FRBI23 SPOT									0.00	0	10,000,000
Total For FRBI23									0.00	0	10,000,000
FRBI25 On 31/01/2025 Spot Bond			2.52500	2.52500	2.52500	152.46642			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.58000	202.96086	3.58000	202.92430			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.02000	4.02000	4.02000	107.60414			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	217.06666			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.23500	92.65543	5.23500	92.63465			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.23500	92.30849	5.23500	92.28785			0.00	0	
Total FRBI50 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 FRB150										0.00	0	
FRB20: On 28/10/2024 Spot Bond			6.23756	6.23756	6.23756	82.53346				0.00	0	
Total FRB202 SPOT										0.00	0	
Total For FRB202										0.00	0	
FRB20: On 10/12/2024 Spot Bond			6.31638	6.31638	6.31638	81.74750				0.00	0	
Total FRB203 SPOT										0.00	0	
Total For FRB203										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	146.07524				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	96.01530				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			1.91500	172.59107	1.91500	172.56774				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.77500	171.98399	2.77500	171.95676				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.37530				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.23836				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.39231				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	102.04932				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.53718				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.84301				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.13946				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.27156				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	111.97885				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.44119				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.15749				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.03593				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.10834				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2022 Spot Bond					0.00000	102.10734				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.25750				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.26183				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.60226				0.00	0	250,000,00
Total FRC299 SPOT										0.00	0	250,000,00
Total For FRC299										0.00	0	250,000,00
FRC30(On 25/04/2023 Spot Bond					0.00000	102.38083				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.61807				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.01774				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.48783				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.01965				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.55849				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.08470				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.24787				0.00	0	
Total FRC310 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 FRC310									0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.36980			0.00	0	
Total FRC313 SPOT									0.00	0	
Total For FRC313									0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.02206			0.00	0	
Total FRC315 SPOT									0.00	0	
Total For FRC315									0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.31466			0.00	0	
Total FRC316 SPOT									0.00	0	
Total For FRC316									0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.54424			0.00	0	
Total FRC317 SPOT									0.00	0	
Total For FRC317									0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.23214			0.00	0	
Total FRC318 SPOT									0.00	0	
Total For FRC318									0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.36959			0.00	0	
Total FRC319 SPOT									0.00	0	
Total For FRC319									0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.54528			0.00	0	250,000,00
Total FRC323 SPOT									0.00	0	250,000,00
Total For FRC323									0.00	0	250,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	101.26145			0.00	0	
Total FRC324 SPOT									0.00	0	
Total For FRC324									0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.89933			0.00	0	
Total FRC325 SPOT									0.00	0	
Total For FRC325									0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	102.23739			0.00	0	
Total FRC326 SPOT									0.00	0	
Total For FRC326									0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.87236			0.00	0	
Total FRC327 SPOT									0.00	0	
Total For FRC327									0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.02246			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.38664				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.71237				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.51330				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	102.58609				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.07682				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.75469				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.70117				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.62120				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.13415				0.00	0	250,000,00
Total FRC343 SPOT										0.00	0	250,000,00
Total For FRC343										0.00	0	250,000,00
FRC343 On 15/10/2022 Spot Bond					0.00000	100.76458				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.47160				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC347 On 27/03/2024 Spot Bond					0.00000	101.68683				0.00	800,000,000	400,000,000
Total FRC347 SPOT										0.00	800,000,000	400,000,000
Total For FRC347										0.00	800,000,000	400,000,000
FRC348 On 31/07/2023 Spot Bond					0.00000	100.61330				0.00	200,000,000	100,000,000
Total FRC348 SPOT										0.00	200,000,000	100,000,000
Total For FRC348										0.00	200,000,000	100,000,000
FRC349 On 31/07/2023 Spot Bond					0.00000	100.58192				0.00	500,000,000	250,000,000
Total FRC349 SPOT										0.00	500,000,000	250,000,000
Total For FRC349										0.00	500,000,000	250,000,000
FRC350 On 31/07/2022 Spot Bond					0.00000	100.52842				0.00	0	0
Total FRC350 SPOT										0.00	0	0
Total For FRC350										0.00	0	0
FRC351 On 31/08/2023 Spot Bond					0.00000	100.01589				0.00	0	0
Total FRC351 SPOT										0.00	0	0
Total For FRC351										0.00	0	0
FRC352 On 02/05/2023 Spot Bond					0.00000	101.00525				0.00	0	0
Total FRC352 SPOT										0.00	0	0
Total For FRC352										0.00	0	0
FRC353 On 31/07/2023 Spot Bond					0.00000	100.59087				0.00	564,000,000	282,000,000
Total FRC353 SPOT										0.00	564,000,000	282,000,000
Total For FRC353										0.00	564,000,000	282,000,000
FRC354 On 30/09/2021 Spot Bond					0.00000	101.00194				0.00	0	0
Total FRC354 SPOT										0.00	0	0
Total For FRC354										0.00	0	0
FRC355 On 31/07/2023 Spot Bond					0.00000	100.59176				0.00	1,500,000,000	750,000,000
Total FRC355 SPOT										0.00	1,500,000,000	750,000,000
Total For FRC355										0.00	1,500,000,000	750,000,000
FRC356 On 31/01/2024 Spot Bond					0.00000	100.57820				0.00	0	0
Total FRC356 SPOT										0.00	0	0
Total For FRC356										0.00	0	0
FRC357 On 31/01/2024 Spot Bond					0.00000	100.58543				0.00	400,000,000	200,000,000
Total FRC357 SPOT										0.00	400,000,000	200,000,000
Total For FRC357										0.00	400,000,000	200,000,000
FRC358 On 31/01/2022 Spot Bond					0.00000	100.42520				0.00	800,000,000	400,000,000
Total FRC358 SPOT										0.00	800,000,000	400,000,000

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 FRC358										0.00	800,000,000	400,000,000
FRC358 On 14/11/2022 Spot Bond					0.00000	100.58756				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.56390				0.00	728,000,000	364,000,000
Total FRC360 SPOT										0.00	728,000,000	364,000,000
Total For FRC360										0.00	728,000,000	364,000,000
FRC361 On 31/01/2024 Spot Bond					0.00000	100.55674				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2022 Spot Bond					0.00000	100.96211				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.34688				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.01897				0.00	600,000,000	300,000,000
Total FRC364 SPOT										0.00	600,000,000	300,000,000
Total For FRC364										0.00	600,000,000	300,000,000
FRC365 On 31/08/2024 Spot Bond					0.00000	100.01980				0.00	364,000,000	182,000,000
Total FRC365 SPOT										0.00	364,000,000	182,000,000
Total For FRC365										0.00	364,000,000	182,000,000
FRC366 On 20/06/2026 Spot Bond					0.00000	101.86444				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.01709				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.22679				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	103.23648				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.66751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.66449				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.49458				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.68959				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.44524				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.44265				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.55500	2.55500	2.55500	172.11265				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.49500	2.49500	2.49500	172.15522				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.47500	2.47500	2.47500	172.16941				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.43500	101.84874	4.43500	101.82793				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.84000	110.10149	4.84000	110.07804				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.64265				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.09206				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.69366				0.00	0	2,500,000.00
Total FRJ22 SPOT										0.00	0	2,500,000.00
Total For FRJ22										0.00	0	2,500,000.00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.46982				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.96066				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.03434				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.00743				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.86957				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.00993				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.13992				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.02734				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.42300	4.42300	4.42300	97.61312				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.81000	4.81000	4.81000	110.50339				0.00	0	
Total FRS101 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 FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.09079				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.55057				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.95000	108.55849	4.95000	108.53503				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.72000	220.26264	4.72000	220.21621				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.09000	106.63185	5.09000	106.60843				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	219.58193				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.39000	148.25224	3.39000	148.22636				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.64444	3.70500	127.62109				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.89000	109.39691	4.89000	109.37345				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.87000	217.11330	4.87000	217.06666				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.92000	216.07557	4.92000	216.02889				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.92000	120.71949	2.92000	150.51282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.95000	215.45582	4.95000	215.40912				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.09000	106.63185	5.09000	106.60843				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.27000	194.89595	4.27000	194.85725				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.84000	96.98274	5.84000	96.95952				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.16000	196.15664	4.16000	196.11826				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.22000	195.46782	4.22000	195.42926				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.46000	205.24159	5.46000	205.19431				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.79000	97.59235	5.79000	97.56911				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	106.60843				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.07000	106.90456	5.07000	106.88113				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.03000	197.65864	4.03000	197.62065				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	

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 07/12/2033 Spot Bond			5.23000	209.77377	5.23000	209.72675				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.16000	196.15664	4.16000	196.11826				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.16000	196.15664	4.16000	196.11826				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.56100	203.18830	3.56100	203.15180				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.69000	146.81500	3.69000	146.78820				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/01/2022 Spot Bond			1.61500	172.80386	1.61500	172.78188				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.51000	192.17757	4.51000	192.13818				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.55000	191.72877	4.55000	191.68925				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.66000	146.95798	3.66000	146.93127				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.02500	197.71667	4.02500	197.67870				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.56000	4.56000	4.56000	191.57721				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	16.69559				0.00	0	
Total FRS161 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 FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.94610				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.70184				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.77215				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.17042				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.09488				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	177.43344				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	199.30386				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	148.21474				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	182.23238				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	34.71019				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.37853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.43345				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.32048				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.09528				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 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	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.77085				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.21191				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 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	100.97648				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.63239				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.13415				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	100.88574				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.26853				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	

Contract 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 FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	102.69493				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	107.04078				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	117.86922				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	103.00199				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.35142				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	78.79069				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	102.12220				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	112.51226				0.00	0	75,000,00
Total FRS244 SPOT										0.00	0	75,000,00
Total For FRS244										0.00	0	75,000,00
FRS24 On 20/12/2021 Spot Bond					0.00000	100.74034				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.11515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.42520				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.42609				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	100.61550				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.42340				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	99.98707				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 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	
FRS257 On 23/01/2024 Spot Bond					0.00000	110.58447				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25(On 24/03/2022 Spot Bond					0.00000	102.22321				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	101.61792				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	100.01840				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26(On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26(On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26(On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26(On 31/03/2032 Spot Bond					0.00000	101.14714				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	110.65046				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	101.15578				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26(On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27(On 05/07/2022 Spot Bond					0.00000	108.43156				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27(On 14/07/2022 Spot Bond					0.00000	101.67515				0.00	0	
Total FRS271 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 FRS271									0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	103.60077			0.00	0	
Total FRS272 SPOT									0.00	0	
Total For FRS272									0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.73449			0.00	0	
Total FRS273 SPOT									0.00	0	
Total For FRS273									0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.19471			0.00	0	
Total FRS274 SPOT									0.00	0	
Total For FRS274									0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	319.50822			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.55000	321.31741	1.55000	321.27713			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.55000	1.55000	1.55000	321.27713			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.85500	173.34525	0.85500	173.32678			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.85500	173.34525	0.85500	173.32678			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.43403			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.79000	102.12202	4.79000	102.10039			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.24000	73.14920	4.24000	112.13120			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.81000	2.81000	2.81000	151.05390			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	149.68108				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	314.14252				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.02500	5.02500	5.02500	103.90463				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.27500	115.49449	6.27500	115.47500				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.51000	111.98894	6.51000	111.96945				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.10000	114.07247	7.10000	114.05072			60,009,200,000.00	8,452,000	248,761,000	
Total FRX26 SPOT									60,009,200,000.00	8,452,000	248,761,000	
Total For FRX26									60,009,200,000.00	8,452,000	248,761,000	
FRX27 On 07/03/2027 Spot Bond			7.24000	113.08130	7.24000	118.14855			0.00	0	150,000,000	
Total FRX27 SPOT									0.00	0	150,000,000	
Total For FRX27									0.00	0	150,000,000	
FRX28 On 26/07/2028 Spot Bond			7.72000	113.67941	7.72000	113.65601			0.00	0		
Total FRX28 SPOT									0.00	0		
Total For FRX28									0.00	0		
FRX30 On 31/01/2030 Spot Bond			8.44000	108.63662	8.44000	108.61221			0.00	0	300,000,000	
Total FRX30 SPOT									0.00	0	300,000,000	
Total For FRX30									0.00	0	300,000,000	
FRX31 On 21/02/2031 Spot Bond			8.71500	105.29449	8.71500	105.27008			0.00	0	10,000,000	
Total FRX31 SPOT									0.00	0	10,000,000	
Total For FRX31									0.00	0	10,000,000	
FRX32 On 31/03/2032 Spot Bond			8.89500	115.43190	8.89500	115.40446			413,535,666,000.00	46,490,800	23,245,400	
Total FRX32 SPOT									413,535,666,000.00	46,490,800	23,245,400	
Total For FRX32									413,535,666,000.00	46,490,800	23,245,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX45 On 14/04/2045 Spot Bond			10.27500	83.00082	10.27500	82.97809				0.00	0	100,000,00
Total FRX45 SPOT										0.00	0	100,000,00
Total For FRX45										0.00	0	100,000,00
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.08643				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.44599				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.17154				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.16340				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.16891				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.17054				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.06272				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.40994				0.00	0	20,500,000,00
Total GBL06 SPOT										0.00	0	20,500,000,00
Total For GBL06										0.00	0	20,500,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.14582				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.16007				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.10280				0.00	0	
Total GH5A31 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 GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.10560				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.14651				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.62000	113.74323	3.62000	113.72262				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.98931				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.19741				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.77914				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.06500	111.83668	6.06500	111.81843				0.00	0	400,000,00
Total GRT17 SPOT										0.00	0	400,000,00
Total For GRT17										0.00	0	400,000,00
GRT19 On 14/03/2022 Spot Bond					0.00000	101.56519				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.61069				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.31000	112.20876	6.31000	112.18971				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.71559				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.64611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.01739				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.32904				0.00	0	2,500,000,00
Total GRT25G SPOT										0.00	0	2,500,000,00
Total For GRT25G										0.00	0	2,500,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	100.65392				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.80680				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.89008				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.56709				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.37110				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.02584				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.26550				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.07575				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.26074				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT36 On 27/06/2024 Spot Bond					0.00000	98.45778				0.00	0	250,000,00
Total GRT36 SPOT										0.00	0	250,000,00
Total For GRT36										0.00	0	250,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.92390				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.44708				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.26583				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.70739				0.00	0	905,000,00
Total GRT41 SPOT										0.00	0	905,000,00
Total For GRT41										0.00	0	905,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	100.17931				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.13476				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.60330				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.84919				0.00	0	1,000,000,00
Total GRT48 SPOT										0.00	0	1,000,000,00
Total For GRT48										0.00	0	1,000,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	100.66247				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.19676				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.68705				0.00	0	
Total H10T3 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 H10T3									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.14593			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.81868			0.00	0	
Total H12T1 SPOT									0.00	0	
Total For H12T1									0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.37194			0.00	0	
Total H12T2 SPOT									0.00	0	
Total For H12T2									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.39061			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.01254			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.45712			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.48519			0.00	0	310,000,00
Total HILB09 SPOT									0.00	0	310,000,00
Total For HILB09									0.00	0	310,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.88634			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.40354			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.27604			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.82185			0.00	0	
Total HILB13 SPOT									0.00	0	
Total For HILB13									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.98753			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.92726				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.91011				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.15000	317.25860	2.15000	317.21367				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.50000	2.50000	2.50000	322.99980				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.78500	103.55296	9.78500	103.52608				0.00	0	10,000,000.00
Total HWAY30 SPOT										0.00	0	10,000,000.00
Total For HWAY30										0.00	0	10,000,000.00
HWAY3 On 28/02/2033 Spot Bond			4.76500	77.94983	4.76500	101.29852		2,382,500,000.00		500,000,000	500,000.00	
Total HWAY33 SPOT								2,382,500,000.00		500,000,000	500,000.00	
Total For HWAY33								2,382,500,000.00		500,000,000	500,000.00	
HWAY3 On 31/07/2034 Spot Bond			10.94500	89.23769	10.94500	89.21186		43,933,470,790.00		4,014,022,000	8,205,864.80	
Total HWAY34 SPOT								13,933,470,790.00		4,014,022,000	8,205,864.80	
Total For HWAY34								13,933,470,790.00		4,014,022,000	8,205,864.80	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.95029	100.00000	9.92839				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.04000	88.23413	11.04000	88.20837				0.00	0	5,020,000.00
Total HWAY35 SPOT										0.00	0	5,020,000.00
Total For HWAY35										0.00	0	5,020,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.94886	100.00000	9.92696				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.88145				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWF12 On 29/07/2022 Spot Bond					0.00000	100.64472				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.02615				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.25000	153.86619	2.24000	153.89441			56,750,483,700,000.00	25,222,437,200	402,166,992,700	
Total I2025 SPOT									56,750,483,700,000.00	25,222,437,200	402,166,992,700	
Total For I2025									56,750,483,700,000.00	25,222,437,200	402,166,992,700	
I2029 On 31/03/2029 Spot Bond			3.14000	114.33776	3.15000	114.23961			60,824,967,632,000.00	19,371,008,800	170,215,518,800	
Total I2029 SPOT									60,824,967,632,000.00	19,371,008,800	170,215,518,800	
Total For I2029									60,824,967,632,000.00	19,371,008,800	170,215,518,800	
I2033 On 28/02/2033 Spot Bond			3.91500	107.28957	3.93500	107.05392			79,115,088,123,000.00	20,208,196,200	207,549,231,500	
Total I2033 SPOT									79,115,088,123,000.00	20,208,196,200	207,549,231,500	
Total For I2033									79,115,088,123,000.00	20,208,196,200	207,549,231,500	
I2038 On 31/01/2038 Spot Bond			4.20000	119.61482	4.19000	119.74757			133,919,067,240,000.00	31,885,492,200	373,874,677,500	
Total I2038 SPOT									133,919,067,240,000.00	31,885,492,200	373,874,677,500	
Total For I2038									133,919,067,240,000.00	31,885,492,200	373,874,677,500	
I2046 On 31/03/2046 Spot Bond			4.23500	109.04870	4.23500	109.02714			380,073,871,254,000.00	89,745,896,400	294,805,573,600	
Total I2046 SPOT									380,073,871,254,000.00	89,745,896,400	294,805,573,600	
Total For I2046									380,073,871,254,000.00	89,745,896,400	294,805,573,600	
I2050 On 31/12/2050 Spot Bond			4.22500	110.74803	4.23500	110.52016			530,438,821,250,000.00	125,547,650,000	358,771,524,200	
Total I2050 SPOT									530,438,821,250,000.00	125,547,650,000	358,771,524,200	
Total For I2050									530,438,821,250,000.00	125,547,650,000	358,771,524,200	
IBL101 On 24/05/2022 Spot Bond			5.96000	5.96000	5.96000	104.63775			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.57447			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.27000	316.45467	2.27000	316.40884			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.20437			0.00	0		
Total IBL114 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 IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.13168				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.41417				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.23138				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.72792				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.09777				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.70504				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.30693				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.18446				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.76092				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.13933				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.13088				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.33820				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.27820				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.16486				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.16403				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.10442				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.91925				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.09094				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.09471				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.81793				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.17542				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.57294				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.52627				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL157 On 21/01/2023 Spot Bond					0.00000	100.54335				0.00	600,000,000	300,000,000
Total IBL157 SPOT										0.00	600,000,000	300,000,000
Total For IBL157										0.00	600,000,000	300,000,000
IBL159 On 09/02/2023 Spot Bond					0.00000	100.30966				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.36231				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.27112				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.67994				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.70388				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.19353				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.20028				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.60378				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.62470				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.23971				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.16829				0.00	0	
Total IBL180 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 IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.09702				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.10039				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total IBL183 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total For IBL183									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
IBL36 On 31/01/2022 Spot Bond			0.93500	0.93500	0.93500	173.26927			0.00	0	0	
Total IBL36 SPOT									0.00	0	0	
Total For IBL36									0.00	0	0	
IBL60 On 17/02/2024 Spot Bond			6.60500	108.59264	6.60500	108.57347			0.00	0	0	
Total IBL60 SPOT									0.00	0	0	
Total For IBL60									0.00	0	0	
IBL67 On 31/01/2022 Spot Bond			1.20500	173.09551	1.20500	173.07543			0.00	0	0	
Total IBL67 SPOT									0.00	0	0	
Total For IBL67									0.00	0	0	
IBL78 On 25/11/2022 Spot Bond			5.03500	108.59519	5.03500	108.58051			0.00	0	0	
Total IBL78 SPOT									0.00	0	0	
Total For IBL78									0.00	0	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.21834			0.00	0	0	
Total IBL95 SPOT									0.00	0	0	
Total For IBL95									0.00	0	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.27686			0.00	0	0	
Total IBL98 SPOT									0.00	0	0	
Total For IBL98									0.00	0	0	
IDCG06 On 24/11/2024 Spot Bond			8.11000	106.61371	8.11000	106.59069			0.00	0	0	
Total IDCG06 SPOT									0.00	0	0	
Total For IDCG06									0.00	0	0	
IDCG08 On 13/05/2030 Spot Bond			9.64500	112.84983	9.64500	113.16360			0.00	0	0	
Total IDCG08 SPOT									0.00	0	0	
Total For IDCG08									0.00	0	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.93028			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 IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.83000	110.74167	8.83000	110.71554				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2023 Spot Bond					0.00000	99.70527				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.28259				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.22537				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.84053				0.00	0	200,000,00
Total IDCG16 SPOT										0.00	0	200,000,00
Total For IDCG16										0.00	0	200,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.33528				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.08659				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.77553				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	101.03716				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.70001				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.62787				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.15172				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.56000	105.28763	7.56000	105.26628				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	101.03169				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.86947				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.72020				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.86644				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.65234				0.00	0	500,000,0€
Total INLV07 SPOT										0.00	0	500,000,0€
Total For INLV07										0.00	0	500,000,0€
INLV08 On 12/06/2026 Spot Bond					0.00000	102.60142				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.81175				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.17208				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.06072				0.00	0	
Total IPF18 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 IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.08011				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.94032				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.42399				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.41140				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.72158				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.33487				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.34061				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.99668				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.49608				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.95034				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.18381				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.25514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.17607				0.00	0	250,000,00
Total IPFG01 SPOT										0.00	0	250,000,00
Total For IPFG01										0.00	0	250,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.23466	2.75000	100.22720				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.92000	187.63399	4.92000	187.59347				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.13501				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.53327				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.35500	3.35500	3.35500	171.54716				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.65090				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.97500	105.36343	7.97500	105.34055				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	100.82775				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.98000	7.98000	7.98000	104.40116				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.65593				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV045 On 31/01/2022 Spot Bond			1.80500	172.66903	1.80500	172.64619				0.00	0	20,000,00
Total IV045 SPOT										0.00	0	20,000,00
Total For IV045										0.00	0	20,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	103.49712				0.00	0	250,000,00
Total IV046 SPOT										0.00	0	250,000,00
Total For IV046										0.00	0	250,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	104.10496				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.82000	188.73067	4.82000	188.69043				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.46000	103.65714	6.46000	103.63910				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.29226				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.29363				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.30400				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.49553				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.97220				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.39798				0.00	0	
Total IVC145 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 IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.43870				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.03585				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.44498				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.42025				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.59570				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.41037				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.19293				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.01151				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.92902				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.03362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.89462				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.29786				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.31269				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.16784				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.45986	7.40000	101.43972				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.07126				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	99.98410				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.24181				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.16985				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.63893	7.23000	100.61951				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.90654				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC198 On 13/08/2026 Spot Bond					0.00000	100.35756				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.08599				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.04042	7.45000	100.02021				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.93429				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.85774				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.78130				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.70498				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.64184				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.54156				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.38599				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.30000				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.22159				0.00	0	
Total IVZ065 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 IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.14329				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.15000	4.15000	4.15000	98.98708				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	98.90915				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.37975				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.94500	104.19755	5.94500	104.18073				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.72069				0.00	135,000,000	67,500,00
Total KAP012 SPOT										0.00	135,000,000	67,500,00
Total For KAP012										0.00	135,000,000	67,500,00
KAP013 On 24/05/2022 Spot Bond					0.00000	100.29522				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.65466				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.38297				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.69531				0.00	0	300,000,00
Total KAP016 SPOT										0.00	0	300,000,00
Total For KAP016										0.00	0	300,000,00
KAP017 On 19/10/2023 Spot Bond					0.00000	101.15119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.90005				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.54517				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.45397				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.65000	127.34488	8.65000	127.31558				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	100.28979				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	98.05455				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.92500	104.77513	6.92500	104.75564				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.00877				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.94500	107.63439	8.94500	107.60866				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.93797				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.87000	97.20387	11.87000	97.17342				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK29 On 07/06/2023 Spot Bond			9.99500	101.83738	9.99500	101.81024				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.61406				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.62343				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.34965				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.47129				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	96.16559				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.75221				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.42844				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.69431				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.45500	108.06925	6.45500	108.05049			280,158,619,000.00		43,401,800	21,700,900
Total LGL06 SPOT									280,158,619,000.00		43,401,800	21,700,900
Total For LGL06									280,158,619,000.00		43,401,800	21,700,900
LGL07 On 04/10/2022 Spot Bond					0.00000	101.99661				0.00	0	250,000,000
Total LGL07 SPOT										0.00	0	250,000,000
Total For LGL07										0.00	0	250,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	100.79828				0.00	0	
Total LGL08 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 LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.65413				0.00	424,097,200	212,048,60
Total LGL09 SPOT										0.00	424,097,200	212,048,60
Total For LGL09										0.00	424,097,200	212,048,60
LGL10 On 08/10/2025 Spot Bond					0.00000	100.21844				0.00	22,137,600	11,068,80
Total LGL10 SPOT										0.00	22,137,600	11,068,80
Total For LGL10										0.00	22,137,600	11,068,80
LGL11 On 09/09/2026 Spot Bond					0.00000	99.87184				0.00	0	0
Total LGL11 SPOT										0.00	0	0
Total For LGL11										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.54567				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.82187				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.18026				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.18512				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	100.17370				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06 On 30/09/2022 Spot Bond					0.00000	101.17320				0.00	0	0
Total MBF065 SPOT										0.00	0	0
Total For MBF065										0.00	0	0
MBF06 On 16/09/2021 Spot Bond					0.00000	100.95378				0.00	0	0
Total MBF066 SPOT										0.00	0	0
Total For MBF066										0.00	0	0
MBF06 On 17/11/2021 Spot Bond					0.00000	100.18396				0.00	0	0
Total MBF067 SPOT										0.00	0	0
Total For MBF067										0.00	0	0
MBF06 On 17/11/2023 Spot Bond					0.00000	100.19819				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 MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.02231				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.02399				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.05983				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.12774				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.49505				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.88768				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.26402				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.31421				0.00	0	1,200,000,00
Total MBP046 SPOT										0.00	0	1,200,000,00
Total For MBP046										0.00	0	1,200,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.08278				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.85570				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.87346				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 23/08/2022 Spot Bond					0.00000	100.40682				0.00	0	2,850,000,00
Total MBP050 SPOT										0.00	0	2,850,000,00
Total For MBP050										0.00	0	2,850,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.33935				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.84332				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.56000	7.56000	7.56000	113.16085				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.79500	105.19544	5.79500	105.17911				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.02163				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.09902				0.00	0	550,000,00
Total MMIG07 SPOT										0.00	0	550,000,00
Total For MMIG07										0.00	0	550,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.75545				0.00	0	200,000,00
Total MML01 SPOT										0.00	0	200,000,00
Total For MML01										0.00	0	200,000,00
MML02 On 10/12/2026 Spot Bond			8.21000	106.65542	8.21000	106.63198				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.31315				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.46000	100.85562	8.46000	100.83591				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.46792				0.00	1,342,012,100	1,342,012,100
Total MTN07 SPOT										0.00	1,342,012,100	1,342,012,100

Contract 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 MTN07										0.00	1,342,012,100	1,342,012,100
MTN09 On 11/10/2022 Spot Bond					0.00000	101.60900				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.10164				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.32987				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.16652				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.32255				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.33443				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.86695				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.15284				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.24230				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.91707				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.70352				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.22089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.58519				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.15500	101.19239	8.15500	101.17042				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.63122				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.12945				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.63044				0.00	76,000,000	888,000,000
Total MTN26 SPOT										0.00	76,000,000	888,000,000
Total For MTN26										0.00	76,000,000	888,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	101.07244				0.00	418,000,000	209,000,000
Total MTN27 SPOT										0.00	418,000,000	209,000,000
Total For MTN27										0.00	418,000,000	209,000,000
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.83681				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.14306				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.14305				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.15278				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.15271				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6D26 On 20/03/2026 Spot Bond					0.00000	101.60155				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.15360				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.48781				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.17266				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.00211				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.29115				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.53679				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.76263				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.19500	104.73963	6.19500	104.72227				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.54500	107.08849	6.54500	107.06975				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.09000	106.42511	9.09000	106.39941				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.63821				0.00	0	
Total NBG01G 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 NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.58836			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.47542			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.72281			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.51364			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.48365			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.11000	112.82714	6.11000	112.80869		29,328,000,000.00	4,800,000	2,400,000	
Total NBK13A SPOT								29,328,000,000.00	4,800,000	2,400,000	
Total For NBK13A								29,328,000,000.00	4,800,000	2,400,000	
NBK15 On 11/02/2022 Spot Bond			5.41000	101.94710	5.41000	101.93235		0.00	0	0	
Total NBK15A SPOT								0.00	0	0	
Total For NBK15A								0.00	0	0	
NBK16 On 12/02/2025 Spot Bond			6.42500	109.71260	6.42500	109.69375		719,472,785,000.00	111,980,200	55,990,100	
Total NBK16A SPOT								719,472,785,000.00	111,980,200	55,990,100	
Total For NBK16A								719,472,785,000.00	111,980,200	55,990,100	
NBK17 On 22/04/2026 Spot Bond			7.68000	112.31369	7.68000	112.29057		0.00	0	100,000,000	
Total NBK17A SPOT								0.00	0	100,000,000	
Total For NBK17A								0.00	0	100,000,000	
NBK19 On 01/06/2022 Spot Bond			5.94000	105.09301	5.94000	105.07620		0.00	0	0	
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	
NBK20 On 01/06/2026 Spot Bond			6.99500	116.00348	6.99500	115.98169		0.00	0	0	
Total NBK20A SPOT								0.00	0	0	
Total For NBK20A								0.00	0	0	
NBK21 On 21/07/2027 Spot Bond			8.02500	113.25164	8.02500	113.22743		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 NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.03500	108.73395	5.03500	108.71926				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.69500	117.49227	6.69500	117.47125				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.73500	118.67530	7.73500	118.65083				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	100.31077				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.52000	5.52000	5.52000	107.54163				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.64651				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	36.49247	100.00000	36.41214				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.35325				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.91500	115.92540	7.91500	115.90095				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.47500	108.97642	5.47500	108.96043				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.10500	114.79663	7.10500	114.77485				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK30 On 20/02/2024 Spot Bond			5.89500	108.71955	5.89500	108.70238			117,900,000,000.00	20,000,000	10,000,000
Total NBK30A SPOT									117,900,000,000.00	20,000,000	10,000,000
Total For NBK30A									117,900,000,000.00	20,000,000	10,000,000
NBK31 On 09/11/2023 Spot Bond			5.52500	110.84473	5.52500	110.82831			1,878,500,000,000.00	340,000,000	170,000,000
Total NBK31A SPOT									1,878,500,000,000.00	340,000,000	170,000,000
Total For NBK31A									1,878,500,000,000.00	340,000,000	170,000,000
NBK31 On 17/02/2023 Spot Bond					0.00000	101.64367			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK35 On 10/05/2023 Spot Bond					0.00000	102.10685			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36 On 10/05/2026 Spot Bond					0.00000	104.19711			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK4 On 28/10/2024 Spot Bond			9.88500	9.88500	9.88500	74.26627			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40 On 31/07/2026 Spot Bond					0.00000	103.47430			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK42 On 21/02/2022 Spot Bond					0.00000	100.58214			0.00	2,000,000,000	1,000,000,000
Total NBK42B SPOT									0.00	2,000,000,000	1,000,000,000
Total For NBK42B									0.00	2,000,000,000	1,000,000,000
NBK43 On 20/02/2024 Spot Bond					0.00000	101.86319			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0
NBK45 On 15/02/2023 Spot Bond					0.00000	100.96782			0.00	0	0
Total NBK45B SPOT									0.00	0	0
Total For NBK45B									0.00	0	0
NBK46 On 15/08/2025 Spot Bond					0.00000	101.18284			0.00	0	0
Total NBK46B SPOT									0.00	0	0
Total For NBK46B									0.00	0	0
NBK47 On 15/02/2028 Spot Bond					0.00000	102.56518			0.00	0	0
Total NBK47B 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 NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.32250				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.90970				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.27785				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.33971				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.58938				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.71368				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.82423				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.51638				0.00	1,200,000,000	600,000,000
Total NBKB55 SPOT										0.00	1,200,000,000	600,000,000
Total For NBKB55										0.00	1,200,000,000	600,000,000
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.42090				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.51354				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.84928				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.26572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.51965				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.17079				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.59862				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.69927				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.13393				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			9.05500	108.37977	9.05500	108.35368				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.12409				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.09000	107.84419	9.09000	107.81814				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.13393				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.14954				0.00	0	
Total NCLN90 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 NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.16920			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.16678			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.16678			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.00826			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.63705			0.00	0	
Total NGL01 SPOT									0.00	0	
Total For NGL01									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.10957			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.97057			0.00	0	2,300,000,00
Total NGL02 SPOT									0.00	0	2,300,000,00
Total For NGL02									0.00	0	2,300,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.23095			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.40196			0.00	200,000,000	100,000,00
Total NGL04 SPOT									0.00	200,000,000	100,000,00
Total For NGL04									0.00	200,000,000	100,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.68153			0.00	400,000,000	200,000,00
Total NGL05 SPOT									0.00	400,000,000	200,000,00
Total For NGL05									0.00	400,000,000	200,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.10366			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.23008			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.26817				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.25000				0.00	200,000,000	100,000,000
Total NGL09 SPOT										0.00	200,000,000	100,000,000
Total For NGL09										0.00	200,000,000	100,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.46359				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.21079				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.73240				0.00	0	862,000,000
Total NGT103 SPOT										0.00	0	862,000,000
Total For NGT103										0.00	0	862,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	104.46394				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.74487				0.00	200,000,000	221,000,000
Total NGT105 SPOT										0.00	200,000,000	221,000,000
Total For NGT105										0.00	200,000,000	221,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	103.62462				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.21539				0.00	0	162,000,000
Total NGT107 SPOT										0.00	0	162,000,000
Total For NGT107										0.00	0	162,000,000
NGT10 On 08/09/2026 Spot Bond					0.00000	105.36633				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.67078				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 16/04/2022 Spot Bond					0.00000	101.39939				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.96476				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.68820				0.00	1,000,000,000	550,000,000
Total NHM011 SPOT										0.00	1,000,000,000	550,000,000
Total For NHM011										0.00	1,000,000,000	550,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	102.66061				0.00	0	10,000,000
Total NHM012 SPOT										0.00	0	10,000,000
Total For NHM012										0.00	0	10,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	100.31426				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.51850				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.46391				0.00	277,759,000	138,879,500
Total NHM016 SPOT										0.00	277,759,000	138,879,500
Total For NHM016										0.00	277,759,000	138,879,500
NHM01 On 25/05/2023 Spot Bond					0.00000	103.19660				0.00	0	1,500,000,000
Total NHM018 SPOT										0.00	0	1,500,000,000
Total For NHM018										0.00	0	1,500,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	100.33429				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.14528				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	216.02889				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.53000	3.53000	3.53000	203.52363				0.00	0	
Total NI210 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 NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.99500	2.99500	2.99500	150.14521				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.44500	3.44500	3.44500	111.93934				0.00	0	10,000,00
Total NI29 SPOT										0.00	0	10,000,00
Total For NI29										0.00	0	10,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.94000	4.94000	4.94000	108.67424				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	149.63232				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	199.87551	3.45000	199.84022				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	150.61104				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.17500	3.17500	3.17500	207.83764				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.32000	206.09870	3.32000	206.06303				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.05500	107.10965	5.05500	107.08622				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.73500				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.19802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.53611				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.95427				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.56804				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.60801				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.90323				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.14260				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.80620				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.74683				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.00841				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.45669				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.14543				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	101.79502				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	147.39538				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.35378				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	147.18212				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	142.16750				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.20983				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.23314				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.16176				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.73937				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.95445				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.84881				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.27467				0.00	0	
Total NN06 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 NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	103.01799				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.72555				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.87577				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.53662				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.19621				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	104.36812				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	123.14000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	119.43000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	125.17000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	123.72000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	123.34388				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.32029				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.19456				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	92.87716				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	109.52126				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.32029				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	109.50747				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	95.35918				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.99099				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.86774				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.24675				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.54470				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.54470				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04: On 20/07/2026 Spot Bond					0.00000	95.21650				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 26/10/2021 Spot Bond					0.00000	101.47829				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04: On 29/10/2021 Spot Bond					0.00000	101.45212				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04: On 29/10/2021 Spot Bond					0.00000	100.43452				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/11/2021 Spot Bond					0.00000	101.38801				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.34653				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04: On 08/11/2021 Spot Bond					0.00000	100.33031				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05: On 12/11/2021 Spot Bond					0.00000	100.27267				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05: On 18/11/2021 Spot Bond					0.00000	100.18315				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	100.16200				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 23/11/2021 Spot Bond					0.00000	100.11835				0.00	0	
Total NNF053 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 NNF053									0.00	0	
NNF05 On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,00
Total NNF054 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,00
Total For NNF054									10,000,000,000,000.00	20,000,000,000	20,000,000,00
NNF06 On 12/09/2024 Spot Bond					0.00000	109.98153			0.00	0	
Total NNF06 SPOT									0.00	0	
Total For NNF06									0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.20965			0.00	0	
Total NQ1A10 SPOT									0.00	0	
Total For NQ1A10									0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.57906			0.00	0	
Total NQ1A24 SPOT									0.00	0	
Total For NQ1A24									0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.14163			0.00	0	
Total NQ1A25 SPOT									0.00	0	
Total For NQ1A25									0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.14194			0.00	0	
Total NQ1A27 SPOT									0.00	0	
Total For NQ1A27									0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.12799			0.00	0	
Total NQ1A28 SPOT									0.00	0	
Total For NQ1A28									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.10506			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.78538			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.15170			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.14552			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.11593			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.84237				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.11955				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.61500	110.33502	6.61500	110.31550				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.43000	200.89028	2.43000	200.86030				0.00	0	370,000,00
Total NRA023 SPOT										0.00	0	370,000,00
Total For NRA023										0.00	0	370,000,00
NRA02 On 30/11/2028 Spot Bond			9.39500	117.87149	9.39500	117.84192				0.00	0	240,000,00
Total NRA028 SPOT										0.00	0	240,000,00
Total For NRA028										0.00	0	240,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	15.33325	100.00000	15.29931				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.35040				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.66428				0.00	0	2,000,000,00
Total NTC23 SPOT										0.00	0	2,000,000,00
Total For NTC23										0.00	0	2,000,000,00
NTC25 On 07/09/2021 Spot Bond					0.00000	99.93362				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.79309				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.09961				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	101.11467				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.06352				0.00	1,000,000,000	500,000,000
Total NTC29 SPOT										0.00	1,000,000,000	500,000,000
Total For NTC29										0.00	1,000,000,000	500,000,000
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.87162				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.59752				0.00	0	19,000,000,000
Total NTC32 SPOT										0.00	0	19,000,000,000
Total For NTC32										0.00	0	19,000,000,000
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.08481				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.86674				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.78500	107.08128	5.78500	107.06469				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.31100	116.16786	7.31100	116.14518			173,721,057,600.00		23,761,600	1,541,880,800
Total OML07 SPOT									173,721,057,600.00		23,761,600	1,541,880,800
Total For OML07									173,721,057,600.00		23,761,600	1,541,880,800
OML09 On 14/09/2022 Spot Bond			6.01000	109.91565	6.01000	109.89797			0.00		0	
Total OML09 SPOT									0.00		0	
Total For OML09									0.00		0	
OML10 On 14/09/2025 Spot Bond			7.63500	117.98722	7.63500	117.96321			0.00		0	690,000,000
Total OML10 SPOT									0.00		0	690,000,000
Total For OML10									0.00		0	690,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	99.76192				0.00	0	250,000,000
Total OML11 SPOT										0.00	0	250,000,000

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 OML11										0.00	0	250,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.70499				0.00	800,000,000	400,000,00
Total OML12 SPOT										0.00	800,000,000	400,000,00
Total For OML12										0.00	800,000,000	400,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.19711				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.15642				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.76818				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.45139				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.02828				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.81316				0.00	0	250,000,00
Total PMM53 SPOT										0.00	0	250,000,00
Total For PMM53										0.00	0	250,000,00
PMM55 On 28/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PMM56 On 28/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	18,000,000,00
Total PMM56 SPOT										0.00	0	18,000,000,00
Total For PMM56										0.00	0	18,000,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.18509				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.20774				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.21097				0.00	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 PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.21420				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.29000	115.97823	7.31000	115.86150			225,673,255,809,000.00	1,265,524,452,100	774,128,271,700	
Total R186 SPOT									15,673,255,809,000.00	265,524,452,100	774,128,271,700	
Total For R186									15,673,255,809,000.00	265,524,452,100	774,128,271,700	
R197 On 07/12/2023 Spot Bond			1.20000	323.71557	1.20000	323.67804			7,161,120,000.00	5,967,600	66,872,079,900	
Total R197 SPOT									7,161,120,000.00	5,967,600	66,872,079,900	
Total For R197									7,161,120,000.00	5,967,600	66,872,079,900	
R202 On 07/12/2033 Spot Bond			3.90000	238.48179	3.92000	237.97140			111,176,868,660,000.00	28,506,889,400	153,805,003,000	
Total R202 SPOT									11,176,868,660,000.00	28,506,889,400	153,805,003,000	
Total For R202									11,176,868,660,000.00	28,506,889,400	153,805,003,000	
R2023 On 28/02/2023 Spot Bond			4.91500	104.07967	4.94500	104.02174			303,306,633,728,000.00	265,169,203,200	931,570,669,800	
Total R2023 SPOT									13,306,633,728,000.00	265,169,203,200	931,570,669,800	
Total For R2023									13,306,633,728,000.00	265,169,203,200	931,570,669,800	
R2030 On 31/01/2030 Spot Bond			8.75000	96.30449	8.80000	95.99748			326,234,469,750,000.00	837,283,939,400	1,725,988,158,100	
Total R2030 SPOT									16,234,469,750,000.00	837,283,939,400	725,988,158,100	
Total For R2030									16,234,469,750,000.00	837,283,939,400	725,988,158,100	
R2032 On 31/03/2032 Spot Bond			9.41500	95.78405	9.46500	95.44748			752,946,257,106,500.00	1,035,894,451,100	3,466,897,248,400	
Total R2032 SPOT									12,946,257,106,500.00	1,035,894,451,100	3,466,897,248,400	
Total For R2032									12,946,257,106,500.00	1,035,894,451,100	3,466,897,248,400	
R2035 On 28/02/2035 Spot Bond			9.95500	92.12332	10.03500	91.54753			837,189,066,876,000.00	385,453,447,200	1,064,910,712,300	
Total R2035 SPOT									17,189,066,876,000.00	385,453,447,200	1,064,910,712,300	
Total For R2035									17,189,066,876,000.00	385,453,447,200	1,064,910,712,300	
R2037 On 31/01/2037 Spot Bond			10.21500	87.57396	10.27500	87.13633			536,326,181,745,000.00	346,189,543,000	1,535,252,704,800	
Total R2037 SPOT									16,326,181,745,000.00	346,189,543,000	535,252,704,800	
Total For R2037									16,326,181,745,000.00	346,189,543,000	535,252,704,800	
R2040 On 31/01/2040 Spot Bond			10.30500	90.11813	10.38000	89.53430			382,089,078,277,000.00	231,158,571,400	916,141,206,700	
Total R2040 SPOT									12,089,078,277,000.00	231,158,571,400	916,141,206,700	
Total For R2040									12,089,078,277,000.00	231,158,571,400	916,141,206,700	
R2044 On 31/01/2044 Spot Bond			10.36500	86.80557	10.44500	86.17370			814,811,018,308,000.00	271,568,839,200	1,885,435,330,900	
Total R2044 SPOT									14,811,018,308,000.00	271,568,839,200	385,435,330,900	
Total For R2044									14,811,018,308,000.00	271,568,839,200	385,435,330,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048 On 28/02/2048 Spot Bond			10.29500	86.08989	10.37500	85.43463			870,834,906,641,000.00	764,529,859,800	517,638,109,800
Total R2048 SPOT									7,083,490,641,000.00	764,529,859,800	517,638,109,800
Total For R2048									7,083,490,641,000.00	764,529,859,800	517,638,109,800
R209 On 31/03/2036 Spot Bond			9.95500	74.45034	10.02500	74.01011			496,354,012,194,000.00	451,667,906,800	723,288,907,800
Total R209 SPOT									16,354,012,194,000.00	451,667,906,800	723,288,907,800
Total For R209									16,354,012,194,000.00	451,667,906,800	723,288,907,800
R210 On 31/03/2028 Spot Bond			2.82000	212.29067	2.82000	212.25678			8,348,471,820,000.00	2,960,451,000	97,358,472,100
Total R210 SPOT									8,348,471,820,000.00	2,960,451,000	97,358,472,100
Total For R210									8,348,471,820,000.00	2,960,451,000	97,358,472,100
R212 On 31/01/2022 Spot Bond			0.60000	173.52766	0.60500	173.50679			19,085,940,000,000.00	31,809,900,000	179,400,000,000
Total R212 SPOT									19,085,940,000,000.00	31,809,900,000	179,400,000,000
Total For R212									19,085,940,000,000.00	31,809,900,000	179,400,000,000
R213 On 28/02/2031 Spot Bond			9.09500	86.90320	9.14500	86.59619			959,325,631,495,000.00	435,329,921,000	425,333,722,300
Total R213 SPOT									19,325,631,495,000.00	435,329,921,000	425,333,722,300
Total For R213									19,325,631,495,000.00	435,329,921,000	425,333,722,300
R214 On 28/02/2041 Spot Bond			10.33000	68.16285	10.41000	67.65060			269,125,396,072,000.00	122,858,218,400	434,661,989,600
Total R214 SPOT									19,125,396,072,000.00	122,858,218,400	434,661,989,600
Total For R214									19,125,396,072,000.00	122,858,218,400	434,661,989,600
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.02581			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.98585			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.97992			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.13381			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.65804			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.12941			0.00	0	
Total RDFB15 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 RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.29655				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.58332				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.24713				0.00	0	1,000,000,00
Total RDFB18 SPOT										0.00	0	1,000,000,00
Total For RDFB18										0.00	0	1,000,000,00
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.16447				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.03164				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.08007				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.95157				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.42574				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.69131				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.01277				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.59088				0.00	400,000,000	200,000,00
Total RDFB27 SPOT										0.00	400,000,000	200,000,00
Total For RDFB27										0.00	400,000,000	200,000,00
RED13 On 13/05/2026 Spot Bond					0.00000	100.38073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	101.19284				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.48079				0.00	0	250,000,0€
Total RED151 SPOT										0.00	0	250,000,0€
Total For RED151										0.00	0	250,000,0€
RED16 On 07/12/2021 Spot Bond					0.00000	102.21905				0.00	0	200,000,0€
Total RED161 SPOT										0.00	0	200,000,0€
Total For RED161										0.00	0	200,000,0€
RED40: On 29/01/2024 Spot Bond					0.00000	100.86564				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	99.88679				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.38690				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.24000				0.00	0	440,000,0€
Total RED704 SPOT										0.00	0	440,000,0€
Total For RED704										0.00	0	440,000,0€
RED70: On 17/04/2023 Spot Bond					0.00000	101.40062				0.00	0	785,000,0€
Total RED705 SPOT										0.00	0	785,000,0€
Total For RED705										0.00	0	785,000,0€
RES40 On 13/10/2022 Spot Bond					0.00000	100.79792				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.06303				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.67207				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	100.66453				0.00	400,000,000	200,000,000
Total RES50 SPOT										0.00	400,000,000	200,000,000
Total For RES50										0.00	400,000,000	200,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.34140				0.00	0	0
Total RES52 SPOT										0.00	0	0
Total For RES52										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW23 On 10/12/2023 Spot Bond			6.62500	108.15347	6.62500	108.13421			13,144,000,000,000.00	1,984,000,000	992,000,000	
Total RW23 SPOT									13,144,000,000,000.00	1,984,000,000	992,000,000	
Total For RW23									13,144,000,000,000.00	1,984,000,000	992,000,000	
RW28 On 10/12/2028 Spot Bond			11.19500	97.67449	11.19500	97.64542			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
RW31 On 30/06/2031 Spot Bond			10.44500	103.29030	10.44500	103.26158			0.00	0	0	
Total RW31 SPOT									0.00	0	0	
Total For RW31									0.00	0	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.11756			0.00	0	0	
Total RWL26 SPOT									0.00	0	0	
Total For RWL26									0.00	0	0	
RWL28 On 30/06/2028 Spot Bond			9.49000	102.73385	9.49000	102.70783			0.00	0	0	
Total RWL28 SPOT									0.00	0	0	
Total For RWL28									0.00	0	0	
SBK23 On 28/05/2022 Spot Bond			5.10500	107.63674	5.10500	107.62200			0.00	0	0	
Total SBK23 SPOT									0.00	0	0	
Total For SBK23									0.00	0	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total SBK24/JIBAR SPOT									0.00	0	0	
Total For SBK24/JIBAR									0.00	0	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.43932			0.00	0	0	
Total SBN02 SPOT									0.00	0	0	
Total For SBN02									0.00	0	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.46123			0.00	0	0	
Total SBN03 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 SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.11000	114.55920	7.11000	114.53745				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.08712				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.01000	109.66200	6.01000	109.64436				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.13500	106.42179	7.13500	106.40152				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.44000	113.01961	7.44000	112.99706			46,128,000,000.00	6,200,000,000	3,200,000,000	
Total SBS31 SPOT									16,128,000,000.00	6,200,000,000	3,200,000,000	
Total For SBS31									16,128,000,000.00	6,200,000,000	3,200,000,000	
SBS34 On 19/09/2024 Spot Bond			6.30000	114.96181	6.30000	114.94242				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.50500	108.63596	6.50500	108.61707			277,341,394,453,000.00	42,635,110,600	21,317,555,300	
Total SBS38 SPOT									17,341,394,453,000.00	42,635,110,600	21,317,555,300	
Total For SBS38									17,341,394,453,000.00	42,635,110,600	21,317,555,300	
SBS39 On 29/01/2030 Spot Bond			8.30500	109.28873	8.30500	109.26456				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.02000	103.44551	4.02000	103.43422				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.21000	108.49788	5.21000	108.48272				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.88500	116.72248	6.88500	116.70102				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.64500	118.73229	7.64500	118.70809			403,656,000,000.00	52,800,000,000	36,400,000,000	

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 SBS43 SPOT									13,656,000,000,000.00	52,800,000,000	36,400,000,000
Total For SBS43									13,656,000,000,000.00	52,800,000,000	36,400,000,000
SBS46 On 15/02/2023 Spot Bond			5.36000	107.80651	5.36000	107.79101			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.28393			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.81105			0.00	0	
Total SBS49 SPOT									0.00	0	
Total For SBS49									0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.44000	102.83854	4.44000	102.82626			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.90000	5.90000	5.90000	109.43781			0.00	0	100,000,000
Total SBS51 SPOT									0.00	0	100,000,000
Total For SBS51									0.00	0	100,000,000
SBS52 On 29/01/2030 Spot Bond					0.00000	104.09040			0.00	300,000,000	200,000,000
Total SBS52 SPOT									0.00	300,000,000	200,000,000
Total For SBS52									0.00	300,000,000	200,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.34739			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.78143			0.00	0	
Total SBS55 SPOT									0.00	0	
Total For SBS55									0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.83000	105.09316	4.83000	105.07945			0.00	0	230,000,000
Total SBS56 SPOT									0.00	0	230,000,000
Total For SBS56									0.00	0	230,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.71319			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.08593			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	

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	101.12696				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.96838				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.01197				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.59686				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.81566				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.11337				0.00	10,000,000,000	5,000,000,000
Total SBS66 SPOT										0.00	10,000,000,000	5,000,000,000
Total For SBS66										0.00	10,000,000,000	5,000,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.87017				0.00	0	1,000,000,000
Total SBS67 SPOT										0.00	0	1,000,000,000
Total For SBS67										0.00	0	1,000,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.37551				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.98595				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.62800	320.78606	1.62800	320.74516				0.00	0	10,000,000
Total SBSI11 SPOT										0.00	0	10,000,000
Total For SBSI11										0.00	0	10,000,000
SBSI14 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	217.06666				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.17403				0.00	0	
Total SBSS01 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 SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.17985				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 31/03/2022 Spot Bond					0.00000	103.69169				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT10: On 30/09/2022 Spot Bond					0.00000	104.75007				0.00	0	162,000,00
Total SBT102 SPOT										0.00	0	162,000,00
Total For SBT102										0.00	0	162,000,00
SBT10: On 31/03/2024 Spot Bond					0.00000	104.92427				0.00	200,000,000	100,000,00
Total SBT103 SPOT										0.00	200,000,000	100,000,00
Total For SBT103										0.00	200,000,000	100,000,00
SBT10: On 30/09/2025 Spot Bond					0.00000	105.21709				0.00	700,000,000	800,000,00
Total SBT104 SPOT										0.00	700,000,000	800,000,00
Total For SBT104										0.00	700,000,000	800,000,00
SBT10: 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	
SBT20: On 13/02/2023 Spot Bond					0.00000	102.93277				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT20: On 03/12/2023 Spot Bond					0.00000	100.07264				0.00	462,000,000	231,000,00
Total SBT202 SPOT										0.00	462,000,000	231,000,00
Total For SBT202										0.00	462,000,000	231,000,00
SBT20: On 03/12/2023 Spot Bond			6.31500	111.00348	6.31500	110.98463				0.00	0	100,000,00
Total SBT203 SPOT										0.00	0	100,000,00
Total For SBT203										0.00	0	100,000,00
SBT20: On 16/04/2024 Spot Bond					0.00000	101.27880				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20: On 31/01/2025 Spot Bond					0.00000	101.86651				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT20: On 25/06/2025 Spot Bond					0.00000	108.10327				0.00	0	510,000,00

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 SBT207 SPOT										0.00	0	510,000.00
Total For SBT207										0.00	0	510,000.00
SBT207 On 28/11/2025 Spot Bond					0.00000	100.93836				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.04466				0.00	4,500,000,000	2,250,000,000
Total SBT209 SPOT										0.00	4,500,000,000	2,250,000,000
Total For SBT209										0.00	4,500,000,000	2,250,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	100.30153				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.23724				0.00	0	17,389,900
Total SLI5 SPOT										0.00	0	17,389,900
Total For SLI5										0.00	0	17,389,900
SLI6 On 16/08/2028 Spot Bond					0.00000	100.24549				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.25000	105.82234	8.25000	101.24575				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.24655				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.37447				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.25521				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.25303				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.27037				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.24876				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.27036				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.26602				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.29633				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.77510				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.27902				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.27684				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.74500	112.12543	6.74500	112.10510			188,308,259,000.00	27,918,200	13,959,100	
Total SNT03 SPOT									188,308,259,000.00	27,918,200	13,959,100	
Total For SNT03									188,308,259,000.00	27,918,200	13,959,100	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.64026				0.00	68,477,000	34,238,500
Total SNT04 SPOT										0.00	68,477,000	34,238,500
Total For SNT04										0.00	68,477,000	34,238,500
SNT05 On 30/11/2025 Spot Bond					0.00000	100.02873				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.30095				0.00	0	
Total SOLB01 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 SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.53373				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.13165				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.12579				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.12873				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.06284				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.32402				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	101.12242				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.36467				0.00	0	250,000,00
Total SPG007 SPOT										0.00	0	250,000,00
Total For SPG007										0.00	0	250,000,00
SPG00: On 15/10/2022 Spot Bond					0.00000	100.90264				0.00	0	300,000,00
Total SPG008 SPOT										0.00	0	300,000,00
Total For SPG008										0.00	0	300,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	100.82280				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.12548				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0: On 01/12/2021 Spot Bond					0.00000	100.00001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.66442				0.00	0	250,000,00
Total SSA07 SPOT										0.00	0	250,000,00
Total For SSA07										0.00	0	250,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.96184				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.65500	3.65500	3.65500	146.95513				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.28500	116.00174	7.28500	115.97906				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.63500	89.58870	8.63500	89.56778				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.26903				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.76855				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.34500	110.50716	6.34500	110.48830				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.89000	109.39691	4.89000	109.37345				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.02333				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.50096				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 05/04/2027 Spot Bond					0.00000	101.36208				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.23000	2.23000	2.23000	316.67682				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.57079				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.44540				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.76120				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	149.92515				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	106.60843				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	107.82558				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.00000	4.00000	4.00000	197.96924				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.02881				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.02820				0.00	0	
Total SSN069 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 SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.02665				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	101.21040				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	101.18054				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07 On 15/06/2028 Spot Bond					0.00000	103.08010				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	102.76227				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07 On 19/06/2023 Spot Bond					0.00000	101.11828				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07 On 13/07/2023 Spot Bond					0.00000	100.78629				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	100.02822				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	101.30694				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.42606				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			4.79500	4.79500	4.79500	218.63461				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.94490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.69394				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.01301				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.01591				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.35518				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.46500	92.33682	9.46500	92.31362				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.02393				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.35427				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.04500	95.61220	4.04500	197.44662				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.97500	89.54848	4.97500	214.89427				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.38773				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.31647				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN111 On 31/03/2024 Spot Bond					0.00000	101.25672				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	101.15353				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	101.07707				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.97157				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	100.01107				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN122 On 22/11/2021 Spot Bond					0.00000	100.16136				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN123 On 22/02/2022 Spot Bond					0.00000	100.15621				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN124 On 26/11/2021 Spot Bond					0.00000	100.09175				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN125 On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	3,000,000,000	
Total SSN125 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For SSN125									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
SZ25 On 30/09/2025 Spot Bond			7.88000	107.64136	7.88000	107.61863			52,008,000,000.00	6,600,000	3,300,000	
Total SZ25 SPOT									52,008,000,000.00	6,600,000	3,300,000	
Total For SZ25									52,008,000,000.00	6,600,000	3,300,000	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.13941			0.00	0		
Total T14A11 SPOT									0.00	0		
Total For T14A11									0.00	0		
T14A12 On 21/11/2021 Spot Bond			4.06500	103.65150	4.06500	103.64006			0.00	0	80,000,000	
Total T14A12 SPOT									0.00	0	80,000,000	

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 T14A12										0.00	0	80,000,00
T16OM On 21/11/2021 Spot Bond					0.00000	100.11502				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.11504				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.12650				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.13194				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.23124	7.21000	100.21195				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.66598				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.44350				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.06144				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.41602				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.35769				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	99.97852				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.54478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.88449				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.06769				0.00	0	95,000,0€
Total TFS158 SPOT										0.00	0	95,000,0€
Total For TFS158										0.00	0	95,000,0€
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.44082				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.21125				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.63831				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.73937				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.13209				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.44652				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.78480				0.00	0	1,500,000,0€
Total TFS166 SPOT										0.00	0	1,500,000,0€
Total For TFS166										0.00	0	1,500,000,0€
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.32736				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	

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			4.06500	104.12132	4.06500	104.10983				0.00	0	40,000,00
Total TH14A4 SPOT										0.00	0	40,000,00
Total For TH14A4										0.00	0	40,000,00
TH14A On 21/11/2021 Spot Bond					0.00000	100.28758				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.05000	103.75401	4.05000	103.74259				0.00	0	130,000,00
Total TH14A8 SPOT										0.00	0	130,000,00
Total For TH14A8										0.00	0	130,000,00
TH14B On 21/11/2021 Spot Bond					0.00000	100.15766				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.19473				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.14744				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.28062				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.29801				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.16203				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.24244				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.52203				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.45102				0.00	0	
Total TH14D3 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 TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.12881				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.71950				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.05692				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.13117				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.12580				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.14239				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.37529				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.43211				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.15385				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.50193				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.14800				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.08718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.49997				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.19981				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.26912				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.02398				0.00	0	250,000,00
Total TH16A2 SPOT										0.00	0	250,000,00
Total For TH16A2										0.00	0	250,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	100.27150	8.49000	100.24884				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.31230				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.13336				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.12725				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.13262				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.18534	5.76000	100.16989				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.13799				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	

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	100.14677				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.14725				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.14555				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.15724				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.15408				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.19784				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.21846				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.20633				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.14285				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.15157				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.19605				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.10989				0.00	0	
Total TH17O1 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 TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.77502				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.04500	102.81456	6.04500	102.79792				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.14500	106.40491	7.14500	106.38461			25,722,000,000.00		3,600,000	1,800,000
Total TL25 SPOT									25,722,000,000.00		3,600,000	1,800,000
Total For TL25									25,722,000,000.00		3,600,000	1,800,000
TL26 On 25/11/2024 Spot Bond					0.00000	100.83859				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.85863				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.76000	108.04681	7.76000	108.02435				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.18890				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.77942				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.07889				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.33178				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.68000	111.69152	6.68000	111.67157			6,762,030,400,000.00		1,012,280,000	2,113,181,000
Total TN23 SPOT									6,762,030,400,000.00		1,012,280,000	2,113,181,000
Total For TN23									6,762,030,400,000.00		1,012,280,000	2,113,181,000
TN23/R On 06/11/2023 Spot Bond			100.00000	29.30653	100.00000	29.24202				0.00	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 TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.19000	104.71196	8.19000	104.68913				143,675,532,000.00	17,542,800	1,855,015,60
Total TN25 SPOT										143,675,532,000.00	17,542,800	1,855,015,60
Total For TN25										143,675,532,000.00	17,542,800	1,855,015,60
TN25/R On 19/08/2025 Spot Bond			100.00000	13.43945	100.00000	13.40988				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.11000	101.68265	9.11000	101.65804				120,341,278,000.00	13,209,800	21,131,341,80
Total TN27 SPOT										120,341,278,000.00	13,209,800	21,131,341,80
Total For TN27										120,341,278,000.00	13,209,800	21,131,341,80
TN27/R On 14/11/2027 Spot Bond			100.00000	11.96411	100.00000	11.93777				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.40000	104.74634	10.40000	104.71733				0.00	0	26,440,000,00
Total TN30 SPOT										0.00	0	26,440,000,00
Total For TN30										0.00	0	26,440,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.11782	8.00000	120.09207				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.65000	97.42661	11.65000	97.39648				0.00	0	8,900,000,00
Total TN40 SPOT										0.00	0	8,900,000,00
Total For TN40										0.00	0	8,900,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.26544	10.75000	104.23561				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	101.39363				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.40956				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	102.29133	7.61000	101.50083				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5OM On 20/06/2022 Spot Bond					0.00000	101.19828				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.37380				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.05500	106.09724	6.05500	106.08005				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.23548				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.30942				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.52529				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.72637				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.76429				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.34500	110.39970	6.34500	110.38087			2,538,000,000.00	400,000,000	200,000,000	
Total TRA4A4 SPOT									2,538,000,000.00	400,000,000	200,000,000	
Total For TRA4A4									2,538,000,000.00	400,000,000	200,000,000	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.72637				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.76429				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.32850	8.62000	103.30468				0.00	0	
Total TRA4A8 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 TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.33867				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.66874				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.59943				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.04034				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25C On 06/09/2021 Spot Bond					0.00000	99.77456				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.83309				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25E On 29/11/2021 Spot Bond					0.00000	98.99081				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25F On 14/02/2022 Spot Bond					0.00000	97.85798				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.40927				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25G On 16/03/2022 Spot Bond					0.00000	97.29685				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25H On 11/05/2022 Spot Bond					0.00000	96.65557				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.16687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.64360				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.43144				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.92846				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.85016				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.18778				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.07388				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.92846				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.48253				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.29298				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.17951				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.06732				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UG26 On 09/03/2026 Spot Bond			9.72500	105.47691	9.72500	105.44969				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.23791				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.26608				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.27907				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.33526				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.81843				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.64002				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.05678				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.23182				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.24043				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.07025				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.07705				0.00	0	
Total VKE18 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 VKE18										0.00	0		
WHL02 On 02/10/2021 Spot Bond					0.00000	100.89824				0.00	0		
Total WHL02 SPOT										0.00	0		
Total For WHL02										0.00	0		
WHL03 On 02/10/2023 Spot Bond					0.00000	101.16310				0.00	200,000,000	100,000,000	
Total WHL03 SPOT										0.00	200,000,000	100,000,000	
Total For WHL03										0.00	200,000,000	100,000,000	
Total for SPOT											67,521,989,948,860,100.007,042,121,914,500	570,227,313,100	
Total for SPOT :											67,521,989,948,860,100.00	042,121,914,500	570,227,313,100
Total Futures											67 521 990 310 987 500.00	042,121,918,964	570,228,286,570
Total Options										9 050 317.50	5,250	121,760	
Grand Total:											67,521,990,320,037,900.00	042,121,924,214	570,228,408,330