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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/09/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/11/2021	Bond Future			11.32836	76.48229	11.26969	76.79350			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.57267	77.36262	11.51142	77.67769			0.00	0	
ES33	On	05/05/2022	Bond Future			11.81758	74.51141	11.75367	74.83043			0.00	0	
ES33	On	04/08/2022	Bond Future			12.07211	75.39030	12.00537	75.71342			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.81103	74.98734	11.75219	75.34351			0.00	0	4,71
ES42	On	03/02/2022	Bond Future			12.03328	75.85091	11.97186	76.21150			0.00	0	
ES42	On	05/05/2022	Bond Future			12.26394	72.50068	12.19975	72.86575			0.00	0	
ES42	On	04/08/2022	Bond Future			12.49707	73.35462	12.43002	73.72433			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	04/11/2021	Bond Future			154.95076	154.95076	155.24605	155.24605			0.00	0	5,17
I2025	On	03/02/2022	Bond Future			155.15311	155.15311	155.45231	155.45231			0.00	0	
I2025	On	05/05/2022	Bond Future			157.01008	157.01008	157.31324	157.31324			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/08/2022	Bond Future			157.34615	157.34615	157.65330	157.65330			0.00	0	
Total I2025 Future												0.00	0	5,11
Total For I2025												0.00	0	5,11
I2029	On	04/11/2021	Bond Future			114.53533	114.53533	114.64874	114.64874			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.85363	115.85363	115.96885	115.96885			0.00	0	
I2029	On	05/05/2022	Bond Future			116.04212	116.04212	116.15900	116.15900			0.00	0	
I2029	On	04/08/2022	Bond Future			117.48451	117.48451	117.60295	117.60295			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			108.43308	108.43308	108.69658	108.69658			0.00	0	8,97
I2033	On	03/02/2022	Bond Future			109.68119	109.68119	109.94803	109.94803			0.00	0	
I2033	On	05/05/2022	Bond Future			109.71601	109.71601	109.98626	109.98626			0.00	0	
I2033	On	04/08/2022	Bond Future			111.07969	111.07969	111.35355	111.35355			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			120.31420	120.31420	120.46115	120.46115			0.00	0	5,94
I2038	On	03/02/2022	Bond Future			119.92013	119.92013	120.06923	120.06923			0.00	0	
I2038	On	05/05/2022	Bond Future			121.35555	121.35555	121.50675	121.50675			0.00	0	
I2038	On	04/08/2022	Bond Future			121.04675	121.04675	121.19987	121.19987			0.00	0	
Total I2038 Future												0.00	0	5,94
Total For I2038												0.00	0	5,94
I2046	On	04/11/2021	Bond Future			107.73338	107.73338	108.36488	108.36488			0.00	0	17,22
I2046	On	03/02/2022	Bond Future			108.97351	108.97351	109.61258	109.61258			0.00	0	
I2046	On	05/05/2022	Bond Future			108.39524	108.39524	109.04232	109.04232			0.00	0	
I2046	On	04/08/2022	Bond Future			109.74284	109.74284	110.39808	110.39808			0.00	0	
Total I2046 Future												0.00	0	17,22
Total For I2046												0.00	0	17,22
I2050	On	04/11/2021	Bond Future			111.41752	111.41752	111.82338	111.82338			0.00	0	8,60
I2050	On	03/02/2022	Bond Future			110.72277	110.72277	111.13357	111.13357			0.00	0	
I2050	On	05/05/2022	Bond Future			112.04805	112.04805	112.46411	112.46411			0.00	0	
I2050	On	04/08/2022	Bond Future			111.42292	111.42292	111.84428	111.84428			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			7.59253	116.16396	7.55337	116.33980		5.79	0.00	0	64,50
R186	On	03/02/2022	Bond Future			7.79122	112.19105	7.74933	112.36934		5.53	0.00	0	
R186	On	05/05/2022	Bond Future			8.00113	113.50757	7.95625	113.68816		5.27	0.00	0	
R186	On	04/08/2022	Bond Future			8.22678	109.55987	8.17854	109.74304		5.28	0.00	0	

Contract 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	64,53
R186	On	04/11/2021	Bond Future	8.10	Call			2,652.66000	2.65266	2,486,310	6.07	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			229.03000	0.22903	238,520	6.07	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,689.68000	2.68968	2,522,900	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			222.32000	0.22232	231,380	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,615.80000	2.61580	2,449,900	6.06	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			235.91000	0.23591	245,850	6.06	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,544.66000	1.54466	1,401,900	5.88	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			576.24000	0.57624	609,320	5.88	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,330.71000	5.33071	5,154,140	6.55	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			25.23000	0.02523	24,500	6.55	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,729.23000	2.72923	2,841,380	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			720.46000	0.72046	653,490	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,699.14000	2.69914	2,810,460	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			734.10000	0.73410	666,320	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,669.23000	2.66923	2,779,740	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			706.99000	0.70699	640,850	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,732.66000	1.73266	1,634,710	5.22	0.00	0	43
R186	On	05/05/2022	Bond Future	8.64	Call			3,627.27000	3.62727	3,487,920	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,691.55000	2.69155	2,568,630	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			915.81000	0.91581	957,050	5.58	0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Put			1,317.77000	1.31777	1,375,440	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,507.95000	3.50795	3,630,480	4.93	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			741.21000	0.74121	683,150	4.93	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			2,040.34000	2.04034	2,122,980	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,717.26000	2.71726	2,593,800	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,303.84000	1.30384	1,360,970	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,743.07000	2.74307	2,619,080	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,290.03000	1.29003	1,346,630	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,206.98000	2.20698	2,289,420	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,058.65000	2.05865	1,958,980	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,243.34000	2.24334	2,326,840	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,078.49000	2.07849	1,978,290	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,225.10000	2.22510	2,308,070	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,098.44000	2.09844	1,997,710	5.24	0.00	0	
Total R186 Option												0.00	0	31,65
Total For R186												0.00	0	96,15
R197	On	04/11/2021	Bond Future			326.93755	326.93755	326.93938	326.93938			0.00	0	1,27
R197	On	03/02/2022	Bond Future			322.48161	322.48161	322.48462	322.48462			0.00	0	

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			326.34171	326.34171	326.34547	326.34547			0.00	0	
R197	On	04/08/2022	Bond Future			322.02079	322.02079	322.02512	322.02512			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			240.77514	240.77514	240.75836	240.75836			0.00	0	8,3
R202	On	03/02/2022	Bond Future			239.18083	239.18083	239.16478	239.16478			0.00	0	
R202	On	05/05/2022	Bond Future			242.04359	242.04359	242.02796	242.02796			0.00	0	
R202	On	04/08/2022	Bond Future			240.60242	240.60242	240.58695	240.58695			0.00	0	
Total R202 Future												0.00	0	8,37
Total For R202												0.00	0	8,37
R2023	On	04/11/2021	Bond Future			5.08725	104.81247	5.05574	104.85282		0.96	0.00	0	14,7
R2023	On	03/02/2022	Bond Future			5.23353	105.99306	5.19371	106.03425		0.91	0.00	0	
R2023	On	05/05/2022	Bond Future			5.38546	103.32634	5.33269	103.36822		0.79	0.00	0	
R2023	On	04/08/2022	Bond Future			5.60687	104.55536	5.52921	104.59835		0.59	0.00	0	
Total R2023 Future												0.00	0	14,7
R2023	On	04/11/2021	Bond Future	4.91	Call			66.20000	0.06620	51,370	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			253.11000	0.25311	278,630	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			70.63000	0.07063	55,160	0.93	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			244.70000	0.24470	269,580	0.93	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			61.95000	0.06195	47,750	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			261.70000	0.26170	287,850	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			288.90000	0.28890	311,090	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			161.41000	0.16141	143,060	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			299.88000	0.29988	322,720	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			166.37000	0.16637	147,690	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			294.48000	0.29448	316,990	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			171.16000	0.17116	152,160	0.86	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			836.38000	0.83638	800,140	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			65.16000	0.06516	70,800	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			822.65000	0.82265	786,570	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			67.12000	0.06712	72,920	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			829.41000	0.82941	793,250	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			66.03000	0.06603	71,750	0.95	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			131.49000	0.13149	144,870	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			417.67000	0.41767	387,930	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			130.06000	0.13006	143,310	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			409.54000	0.40954	380,050	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			132.94000	0.13294	146,440	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			413.59000	0.41359	383,980	0.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2023 Option												0.00	0		
Total For R2023												0.00	0	14,76	
R2030	On	04/11/2021	Bond Future			9.15203	95.61509	9.08255	95.99494		9.67		370,030,398.30	3,870	100,4
R2030	On	03/02/2022	Bond Future			9.35211	92.68819	9.27931	93.07266		9.26		0.00	0	
R2030	On	05/05/2022	Bond Future			9.56022	93.77614	9.48391	94.16532		8.87		0.00	0	
R2030	On	04/08/2022	Bond Future			9.78281	90.86770	9.70262	91.26199		8.89		0.00	0	
Total R2030 Future												370,030,398.30	3,870	100,41	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,892.37000	7.89237	7,513,930	11.43		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			27.28000	0.02728	28,690	11.43		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			28.14000	0.02814	29,620	11.42		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			4,705.93000	4.70593	5,046,450	9.08		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			113.72000	0.11372	74,390	9.08		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,374.13000	2.37413	2,610,280	9.51		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			640.76000	0.64076	497,060	9.51		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,855.33000	11.85533	11,475,420	11.85		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			1.16000	0.00116	1,100	11.85		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			11,022.56000	11.02256	10,642,640	11.85		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			2.60000	0.00260	2,530	11.85		0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			204.06000	0.20406	225,670	10.66		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,550.90000	4.55090	4,192,660	10.66		0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			1,062.92000	1.06292	1,187,230	9.82		0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			1,703.88000	1.70388	1,448,340	9.82		0.00	0	;
R2030	On	04/11/2021	Bond Future	8.75	Put			2,452.05000	2.45205	2,693,410	9.49		0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			606.38000	0.60638	467,890	9.49		0.00	0	3,2
R2030	On	04/11/2021	Bond Future	9.30	Call			2,040.42000	2.04042	1,762,490	9.92		0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			858.14000	0.85814	960,060	9.92		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,220.75000	2.22075	1,932,550	9.98		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,940.51000	7.94051	7,562,000	11.44		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			26.46000	0.02646	27,800	11.44		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,844.24000	7.84424	7,465,870	11.42		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			769.32000	0.76932	860,970	9.98		0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.25	Call			0.00000	0.00000	1,600,080	9.86		0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Put			0.00000	0.00000	1,067,810	9.86		5,339,050.00	5,000	5,00
R2030	On	03/02/2022	Bond Future	8.39	Put			5,325.68000	5.32568	5,633,320	8.64		0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			3,439.13000	3.43913	3,678,610	8.99		0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			1,767.08000	1.76708	1,914,650	9.38		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			3,737.74000	3.73774	3,454,300	9.72		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,134.20000	1.13420	1,235,230	9.72		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,324.67000	2.32467	2,099,750	9.33		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.35	Put		1,951.32000	1.95132	2,110,870	9.33	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.85	Call		1,129.94000	1.12994	984,950	8.99	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call		460.48000	0.46048	383,650	8.64	0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call		8,138.22000	8.13822	7,778,840	11.02	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		277.23000	0.27723	302,320	11.02	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		1,427.18000	1.42718	1,550,800	9.53	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,105.62000	3.10562	2,844,770	9.53	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.44	Call		2,590.76000	2.59076	2,352,390	9.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,744.84000	1.74484	1,890,940	9.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		2,621.27000	2.62127	2,381,440	9.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,723.03000	1.72303	1,867,670	9.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,560.65000	2.56065	2,323,750	9.38	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,346.21000	1.34621	1,447,440	9.42	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call		4,037.54000	4.03754	3,772,220	9.19	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,692.87000	1.69287	1,816,730	9.19	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		2,299.37000	2.29937	2,103,220	8.79	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,987.42000	2.98742	3,180,450	8.79	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		6,076.33000	6.07633	6,377,310	8.25	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		700.23000	0.70023	612,030	8.25	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		7,632.27000	7.63227	7,962,200	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		420.95000	0.42095	361,700	8.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,420.39000	4.42039	4,671,770	8.51	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,318.38000	1.31838	1,180,580	8.51	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		8,134.92000	8.13492	7,792,450	10.34	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		4,868.47000	4.86847	4,580,520	9.42	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		598.15000	0.59815	644,860	10.34	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put		4,709.56000	4.70956	4,970,930	8.46	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,179.62000	1.17962	1,051,810	8.46	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		9,759.73000	9.75973	10,115,710	8.31	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		207.08000	0.20708	173,880	8.31	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call		4,904.24000	4.90424	4,615,420	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,333.35000	1.33335	1,433,710	9.43	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		4,940.09000	4.94009	4,650,410	9.44	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,320.60000	1.32060	1,420,100	9.44	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,475.44000	3.47544	3,672,530	8.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		2,693.27000	2.69327	2,495,010	8.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,449.72000	3.44972	3,645,750	8.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		2,717.50000	2.71750	2,518,190	8.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,424.14000	3.42414	3,619,120	8.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		2,669.15000	2.66915	2,471,950	8.91	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R2030 Option												5,339,050.00	5,000	30,85	
Total For R2030												375,369,448.30	8,870	131,27	
R2032	On	04/11/2021	Bond Future			9.83278	90.73038	9.76856	91.11520		11.22		0.00	0	124,25
R2032	On	03/02/2022	Bond Future			10.03486	91.75239	9.96785	92.14189		10.21		0.00	0	
R2032	On	05/05/2022	Bond Future			10.24098	88.68249	10.17103	89.07677		10.44		0.00	0	
R2032	On	04/08/2022	Bond Future			10.45429	89.71471	10.38122	90.11407		10.16		0.00	0	
Total R2032 Future												0.00	0	124,25	
R2032	On	04/11/2021	Bond Future	11.70	Call			10,676.84000	10.67684	10,291,870	13.82		0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			9.04000	0.00904	8,890	13.82		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,727.20000	10.72720	10,342,230	13.84		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,310.88000	1.31088	1,445,790	11.31		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			1,679.09000	1.67909	1,429,180	11.31		0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,029.66000	16.02966	15,644,830	13.88		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			8.75000	0.00875	8,600	13.84		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,626.44000	10.62644	10,241,470	13.81		0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			0.06000	0.00006	0,050	13.88		0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			9.33000	0.00933	9,180	13.81		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			3,156.74000	3.15674	3,427,540	10.68		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			468.86000	0.46886	354,840	10.68		0.00	0	70
R2032	On	03/02/2022	Bond Future	10.45	Put			1,262.83000	1.26283	1,364,620	10.70		0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call			1,852.38000	1.85238	1,659,060	10.03		0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			2,778.95000	2.77895	2,975,130	10.03		0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			6,742.27000	6.74227	7,079,970	8.96		0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			969.34000	0.96934	1,048,450	11.01		0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			2,864.04000	2.86404	2,618,040	10.34		0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,867.99000	1.86799	2,011,490	10.34		0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			5,505.34000	5.50534	5,814,170	9.14		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,311.81000	1.31181	1,417,220	10.66		0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			4,015.25000	4.01525	3,727,540	10.70		0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			671.30000	0.67130	726,140	11.45		0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,624.11000	3.62411	3,348,820	10.57		0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,433.09000	1.43309	1,547,300	10.57		0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			3,576.08000	3.57608	3,811,820	9.76		0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			280.27000	0.28027	228,470	8.96		0.00	0	15
R2032	On	03/02/2022	Bond Future	10.66	Call			4,884.94000	4.88494	4,574,550	11.01		0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			532.31000	0.53231	575,550	11.72		0.00	0	20
R2032	On	03/02/2022	Bond Future	10.53	Call			4,339.30000	4.33930	4,042,400	10.82		0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,141.26000	1.14126	1,233,860	10.82		0.00	0	20
R2032	On	03/02/2022	Bond Future	9.62	Put			3,427.36000	3.42736	3,656,150	9.81		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.14	Call		499.94000	0.49994	419,270	9.14		0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call		6,158.77000	6.15877	5,824,110	11.45		0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		981.66000	0.98166	1,061,760	11.00		0.00	0	1,00
R2032	On	03/02/2022	Bond Future	9.67	Call		1,488.66000	1.48866	1,319,270	9.87		0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put		3,247.81000	3.24781	3,467,920	9.87		0.00	0	1,00
R2032	On	03/02/2022	Bond Future	9.57	Put		3,614.10000	3.61410	3,851,570	9.75		0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,276.29000	1.27629	1,122,530	9.76		0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		6,975.79000	6.97579	6,629,530	11.72		0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		3,975.53000	3.97553	3,689,020	10.69		0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,279.03000	1.27903	1,382,020	10.69		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,896.32000	3.89632	3,612,230	10.66		0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call		1,253.97000	1.25397	1,101,940	9.75		0.00	0	1,00
R2032	On	03/02/2022	Bond Future	9.62	Call		1,368.38000	1.36838	1,207,670	9.81		0.00	0	20
R2032	On	03/02/2022	Bond Future	10.65	Call		4,842.35000	4.84235	4,532,950	11.00		0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		3,935.96000	3.93596	3,650,650	10.68		0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,295.43000	1.29543	1,399,620	10.68		0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		4,931.27000	4.93127	5,181,650	10.09		0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		1,503.77000	1.50377	1,359,870	10.09		0.00	0	70
R2032	On	05/05/2022	Bond Future	10.18	Put		2,956.71000	2.95671	3,130,890	10.58		0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		3,007.40000	3.00740	2,787,300	10.58		0.00	0	70
R2032	On	05/05/2022	Bond Future	11.18	Call		6,666.67000	6.66667	6,350,640	11.80		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,373.74000	1.37374	1,462,790	11.59		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,096.51000	6.09651	5,790,520	11.60		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,361.33000	1.36133	1,449,620	11.60		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,016.11000	6.01611	5,711,640	11.58		0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,200.76000	1.20076	1,279,010	11.80		0.00	0	70
R2032	On	05/05/2022	Bond Future	11.02	Put		1,386.02000	1.38602	1,475,830	11.58		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,056.40000	6.05640	5,751,170	11.59		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		2,981.81000	2.98181	2,779,920	10.14		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,927.24000	3.92724	4,124,710	10.14		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,008.23000	3.00823	2,805,270	10.14		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,898.07000	3.89807	4,094,470	10.14		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		2,955.53000	2.95553	2,754,690	10.13		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,956.59000	3.95659	4,155,110	10.13		0.00	0	
Total R2032 Option											0.00	0	10,30	
Total For R2032											0.00	0	134,50	
R2035	On	04/11/2021	Bond Future			10.38409	90.93528	10.32505	91.32445	12.47		0.00	0	79,80
R2035	On	03/02/2022	Bond Future			10.58872	91.95957	10.52718	92.35347	11.38		0.00	0	
R2035	On	05/05/2022	Bond Future			10.78934	88.56081	10.72528	88.95947	11.72		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future			10.99907	89.58925	10.93228	89.99301		11.44	0.00	0	
Total R2035 Future												0.00	0	79,84
R2035	On	04/11/2021	Bond Future	12.52	Call			12,973.72000	12.97372	12,584,210	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			5.17000	0.00517	4,830	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			13,026.14000	13.02614	12,636,620	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			8,809.47000	8.80947	8,421,340	14.96	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			58.20000	0.05820	59,240	14.96	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call			5,124.81000	5.12481	4,758,230	13.91	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			326.23000	0.32623	348,820	13.91	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			1,984.82000	1.98482	2,156,170	12.45	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			2,414.07000	2.41407	2,616,050	12.31	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,043.39000	1.04339	856,200	12.31	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			910.29000	0.91029	989,910	13.01	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			2,830.52000	2.83052	2,520,970	13.01	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,379.99000	19.37999	18,990,820	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			5.38000	0.00538	5,020	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			5,773.08000	5.77308	5,399,090	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			246.15000	0.24615	261,330	14.15	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			2,741.43000	2.74143	2,435,650	12.97	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			949.53000	0.94953	1,032,920	12.97	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			2,455.86000	2.45586	2,660,660	12.30	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,353.15000	1.35315	1,135,330	12.45	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Put			4.98000	0.00498	4,630	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,921.26000	12.92126	12,531,730	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,017.57000	1.01757	833,200	12.30	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.26	Put			1,877.78000	1.87778	2,040,960	12.48	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call			1,446.17000	1.44617	1,220,180	12.48	0.00	0	18
R2035	On	04/11/2021	Bond Future	13.82	Put			0.01000	0.00001	0,010	15.67	0.00	0	40
R2035	On	03/02/2022	Bond Future	11.39	Put			917.65000	0.91765	981,420	12.72	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,023.05000	3.02305	2,778,250	11.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,239.41000	2.23941	2,388,510	11.54	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			6,136.91000	6.13691	6,444,190	10.31	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			607.62000	0.60762	648,900	13.30	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			4,559.13000	4.55913	4,263,610	12.08	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,413.21000	1.41321	1,511,590	12.08	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			4,166.01000	4.16601	4,406,310	10.92	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,125.74000	1.12574	1,204,300	12.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			6,217.63000	6.21763	5,887,500	12.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			506.47000	0.50647	540,350	13.55	0.00	0	1,80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.28	Call			5,697.58000	5.69758	5,376,720	12.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,047.34000	1.04734	1,120,380	12.52	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,517.43000	3.51743	3,729,930	11.13	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			589.13000	0.58913	502,510	10.31	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.73	Call			7,870.20000	7.87020	7,517,580	13.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,379.83000	1.37983	1,475,950	12.12	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			3,182.16000	3.18216	3,379,420	11.22	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,033.89000	2.03389	1,837,250	11.22	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	9.92	Put			4,990.50000	4.99050	5,261,920	10.66	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,361.00000	1.36100	1,207,400	10.92	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			8,613.45000	8.61345	8,253,430	13.55	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			2,350.22000	2.35022	2,505,420	11.50	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call			4,915.90000	4.91590	4,611,600	12.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,284.38000	1.28438	1,373,980	12.22	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			5,932.73000	5.93273	5,607,520	12.61	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,777.71000	1.77771	1,596,310	11.13	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			4,647.53000	4.64753	4,349,750	12.12	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			2,004.57000	2.00457	1,809,610	11.21	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			3,218.28000	3.21828	3,417,220	11.21	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.24	Put			3,594.64000	3.59464	3,810,590	11.11	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			1,722.74000	1.72274	1,544,790	11.11	0.00	0	50
R2035	On	03/02/2022	Bond Future	9.92	Call			965.49000	0.96549	843,010	10.66	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.61	Call			2,879.74000	2.87974	2,641,040	11.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			5,464.66000	5.46466	5,148,370	12.44	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,112.19000	1.11219	1,189,800	12.44	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,511.13000	5.51113	5,193,910	12.45	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,098.99000	1.09899	1,175,670	12.45	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,418.47000	5.41847	5,103,130	12.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			986.24000	0.98624	1,054,930	12.61	0.00	0	50
R2035	On	05/05/2022	Bond Future	11.64	Put			1,432.28000	1.43228	1,515,810	12.84	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,929.77000	6.92977	6,613,920	12.86	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,419.52000	1.41952	1,502,330	12.86	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			6,841.61000	6.84161	6,527,210	12.83	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,445.16000	1.44516	1,529,420	12.83	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,885.66000	6.88566	6,570,530	12.84	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,555.67000	4.55567	4,756,090	11.42	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			4,546.85000	4.54685	4,301,800	11.74	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			3,359.39000	3.35939	3,518,100	11.74	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			3,028.27000	3.02827	2,833,480	11.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,827.50000	4.82750	5,036,470	11.36	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
R2035	On	04/08/2022	Bond Future	9.84	Put			8,244.29000	8.24429	8,539,850	10.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			3,283.32000	3.28332	3,078,910	11.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			4,522.86000	4.52286	4,722,210	11.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			3,312.23000	3.31223	3,106,760	11.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			4,489.90000	4.48990	4,688,190	11.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			3,254.19000	3.25419	3,050,850	11.42	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			1,239.07000	1.23907	1,130,870	10.72	0.00	0	10
Total R2035 Option												0.00	0	15,43
Total For R2035												0.00	0	95,28
R2037	On	04/11/2021	Bond Future			10.59951	86.60857	10.54041	86.99953		13.04	5,456,339.91	63	120,17
R2037	On	03/02/2022	Bond Future			10.79429	83.32997	10.73278	83.72566		12.51	0.00	0	
R2037	On	05/05/2022	Bond Future			10.99301	84.30828	10.92903	84.70872		12.31	0.00	0	
R2037	On	04/08/2022	Bond Future			11.20264	81.03333	11.13595	81.43886		12.66	0.00	0	
Total R2037 Future												5,456,339.91	63	120,17
R2037	On	04/11/2021	Bond Future	12.82	Call			13,319.87000	13.31987	12,928,600	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			4.17000	0.00417	3,860	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			13,370.90000	13.37090	12,979,630	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			4.01000	0.00401	3,700	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			13,268.79000	13.26879	12,877,510	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			4.33000	0.00433	4,010	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			10,597.50000	10.59750	10,206,190	16.27	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			23.75000	0.02375	23,400	16.27	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			203.30000	0.20330	215,010	14.97	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			6,172.89000	6.17289	5,793,640	14.97	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put			1,069.85000	1.06985	1,145,580	13.65	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,562.07000	5.56207	5,241,190	13.67	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,056.97000	1.05697	1,131,780	13.67	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			5,608.74000	5.60874	5,286,940	13.69	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,044.25000	1.04425	1,118,140	13.69	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,515.49000	5.51549	5,195,530	13.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			6,864.12000	6.86412	6,550,100	13.83	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,538.42000	1.53842	1,624,840	13.83	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			6,907.88000	6.90788	6,593,140	13.85	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1,525.36000	1.52536	1,611,060	13.85	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			6,951.70000	6.95170	6,636,240	13.86	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			1,512.42000	1.51242	1,597,400	13.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			1,321.23000	1.32123	1,207,080	11.87	0.00	0	4
R2037	On	04/08/2022	Bond Future	10.91	Put			4,604.24000	4.60424	4,806,420	12.59	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			3,150.57000	3.15057	2,949,370	12.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.89	Put		4,672.45000	4.67245	4,876,780	12.57	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,846.90000	4.84690	4,591,610	13.06	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,140.30000	3.14030	3,290,540	13.06	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put		8,025.27000	8.02527	8,316,650	11.87	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,179.06000	3.17906	2,976,790	12.58	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,638.24000	4.63824	4,841,500	12.58	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Call		3,207.68000	3.20768	3,004,330	12.59	0.00	0	
Total R2037 Option											0.00	0	1,3!
Total For R2037											5,456,339.91	63	121,5!
R2040	On	04/11/2021	Bond Future			10.71675	88.81133	10.66270	89.19552	13.58	0.00	0	81,4!
R2040	On	03/02/2022	Bond Future			10.90604	85.30732	10.84978	85.69619	13.06	0.00	0	
R2040	On	05/05/2022	Bond Future			11.09866	86.30885	11.04013	86.70246	12.83	0.00	0	
R2040	On	04/08/2022	Bond Future			11.30158	82.80655	11.24057	83.20514	13.20	0.00	0	
Total R2040 Future											0.00	0	81,4!
R2040	On	04/11/2021	Bond Future	12.90	Call		13,901.68000	13.90168	13,516,960	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		6.17000	0.00617	5,640	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		13,955.30000	13.95530	13,570,590	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		5.95000	0.00595	5,430	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		13,848.00000	13.84800	13,463,270	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		6.40000	0.00640	5,860	17.52	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,152.96000	1.15296	1,223,340	14.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,955.21000	5.95521	5,638,470	14.53	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,180.43000	1.18043	1,252,560	14.53	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,004.60000	6.00460	5,686,980	14.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,166.53000	1.16653	1,237,780	14.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,054.24000	6.05424	5,735,750	14.58	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		630.29000	0.63029	559,180	11.67	0.00	0	1,2!
R2040	On	05/05/2022	Bond Future	10.57	Put		5,339.57000	5.33957	5,569,680	12.38	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,070.23000	2.07023	1,906,730	12.38	0.00	0	1,2!
R2040	On	05/05/2022	Bond Future	13.04	Call		12,587.80000	12.58780	12,224,960	16.15	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,225.73000	7.22573	6,914,920	14.18	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,601.58000	1.60158	1,684,380	14.18	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,132.74000	7.13274	6,823,380	14.15	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		630.37000	0.63037	661,140	16.15	0.00	0	1,2!
R2040	On	05/05/2022	Bond Future	11.90	Put		1,629.73000	1.62973	1,713,980	14.15	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		9,538.55000	9.53855	9,861,050	11.67	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,179.10000	7.17910	6,869,010	14.16	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,615.48000	1.61548	1,699,000	14.16	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,787.00000	4.78700	4,981,550	13.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/08/2022	Bond Future	11.05	Call		3,486.21000	3.48621	3,281,090	13.04	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		4,750.89000	4.75089	4,944,360	13.04	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,424.19000	3.42419	3,221,220	13.02	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		4,823.34000	4.82334	5,018,960	13.02	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,455.13000	3.45513	3,251,090	13.03	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											0.00	0	85,05
R2044	On	04/11/2021	Bond Future			10.75714	85.53209	10.69279	85.99828	14.18	0.00	0	60,56
R2044	On	03/02/2022	Bond Future			10.93722	82.11622	10.87026	82.58800	13.64	0.00	0	
R2044	On	05/05/2022	Bond Future			11.12007	83.08031	11.05042	83.55784	13.40	0.00	0	
R2044	On	04/08/2022	Bond Future			11.31235	79.66564	11.23978	80.14907	13.80	0.00	0	
Total R2044 Future											0.00	0	60,56
R2044	On	04/11/2021	Bond Future	12.90	Call		13,810.35000	13.81035	13,343,840	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		8.09000	0.00809	7,770	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		13,863.55000	13.86355	13,397,040	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		7.81000	0.00781	7,490	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,757.09000	13.75709	13,290,580	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		8.38000	0.00838	8,060	18.64	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,133.18000	6.13318	5,752,200	15.32	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,161.71000	1.16171	1,252,510	15.32	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,032.91000	6.03291	5,654,100	15.27	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,189.15000	1.18915	1,282,120	15.27	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,082.92000	6.08292	5,703,020	15.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,175.26000	1.17526	1,267,140	15.29	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,621.32000	1.62132	1,726,650	14.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,309.11000	7.30911	6,936,030	14.87	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,607.13000	1.60713	1,711,580	14.87	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,215.34000	7.21534	6,844,030	14.83	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,635.43000	1.63543	1,741,650	14.83	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,262.31000	7.26231	6,890,110	14.85	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,631.89000	3.63189	3,382,280	13.66	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,645.30000	4.64530	4,879,120	13.66	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,664.44000	3.66444	3,413,510	13.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,609.53000	4.60953	4,842,030	13.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,599.48000	3.59948	3,351,180	13.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,681.31000	4.68131	4,916,440	13.65	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	60,56
R2048	On	04/11/2021	Bond Future			10.67957	84.76735	10.62536	85.17401	14.60	0.00	0	168,14

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022			10.85506	85.72219	10.79861	86.13377		13.34	0.00	0	
R2048	On	05/05/2022			11.02582	82.31328	10.96712	82.72988		13.80	0.00	0	
R2048	On	04/08/2022			11.20305	83.26841	11.14194	83.69017		13.48	0.00	0	
Total R2048 Future											0.00	0	168,14
R2048	On	04/11/2021	12.84	Call			14,170.70000	14.17070	13,763,350	19.54	0.00	0	
R2048	On	04/11/2021	12.84	Put			8.97000	0.00897	8,280	19.54	0.00	0	
R2048	On	04/11/2021	12.85	Call			14,224.43000	14.22443	13,817,090	19.54	0.00	0	
R2048	On	04/11/2021	12.85	Put			8.67000	0.00867	7,990	19.54	0.00	0	
R2048	On	04/11/2021	10.30	Call			807.64000	0.80764	647,830	14.33	0.00	0	
R2048	On	04/11/2021	9.60	Put			8,437.37000	8.43737	8,826,540	13.52	0.00	0	
R2048	On	04/11/2021	9.60	Call			46.43000	0.04643	28,940	13.52	0.00	0	
R2048	On	04/11/2021	10.80	Put			1,276.02000	1.27602	1,379,550	15.16	0.00	0	
R2048	On	04/11/2021	12.83	Call			14,116.90000	14.11690	13,709,540	19.54	0.00	0	
R2048	On	04/11/2021	10.80	Call			2,573.84000	2.57384	2,270,710	15.16	0.00	0	1,0!
R2048	On	04/11/2021	10.20	Put			3,907.66000	3.90766	4,184,400	14.18	0.00	0	
R2048	On	04/11/2021	10.20	Call			593.17000	0.59317	463,250	14.18	0.00	0	1,0!
R2048	On	04/11/2021	12.83	Put			9.28000	0.00928	8,580	19.54	0.00	0	
R2048	On	04/11/2021	10.30	Put			3,322.68000	3.32268	3,569,530	14.33	0.00	0	
R2048	On	03/02/2022	9.80	Call			386.67000	0.38667	324,550	12.03	0.00	0	1,3!
R2048	On	03/02/2022	10.50	Put			4,058.77000	4.05877	4,286,280	13.03	0.00	0	
R2048	On	03/02/2022	10.50	Call			1,820.34000	1.82034	1,636,270	13.03	0.00	0	1,3!
R2048	On	03/02/2022	11.48	Put			1,234.42000	1.23442	1,313,780	14.71	0.00	0	
R2048	On	03/02/2022	11.49	Call			6,023.04000	6.02304	5,689,850	14.74	0.00	0	
R2048	On	03/02/2022	11.49	Put			1,219.82000	1.21982	1,298,210	14.74	0.00	0	
R2048	On	03/02/2022	11.47	Call			5,920.47000	5.92047	5,589,240	14.69	0.00	0	
R2048	On	03/02/2022	11.47	Put			1,249.20000	1.24920	1,329,550	14.69	0.00	0	
R2048	On	03/02/2022	9.80	Put			8,305.65000	8.30565	8,655,110	12.03	0.00	0	
R2048	On	03/02/2022	11.48	Call			5,971.72000	5.97172	5,639,500	14.71	0.00	0	
R2048	On	05/05/2022	11.81	Call			7,285.34000	7.28534	6,957,780	15.11	0.00	0	
R2048	On	05/05/2022	11.81	Put			1,644.72000	1.64472	1,733,760	15.11	0.00	0	
R2048	On	05/05/2022	11.79	Call			7,188.87000	7.18887	6,862,890	15.07	0.00	0	
R2048	On	05/05/2022	11.79	Put			1,673.99000	1.67399	1,764,610	15.07	0.00	0	
R2048	On	05/05/2022	11.80	Call			7,237.08000	7.23708	6,910,300	15.09	0.00	0	
R2048	On	05/05/2022	11.80	Put			1,659.29000	1.65929	1,749,110	15.09	0.00	0	
R2048	On	04/08/2022	10.99	Put			4,796.32000	4.79632	4,997,180	13.47	0.00	0	
R2048	On	04/08/2022	11.00	Call			3,763.98000	3.76398	3,541,930	13.48	0.00	0	
R2048	On	04/08/2022	11.00	Put			4,758.86000	4.75886	4,958,570	13.48	0.00	0	
R2048	On	04/08/2022	10.98	Call			3,696.91000	3.69691	3,477,160	13.46	0.00	0	
R2048	On	04/08/2022	10.98	Put			4,833.71000	4.83371	5,035,720	13.46	0.00	0	

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	04/08/2022	Bond Future	10.99	Call			3,730.53000	3.73053	3,509,630	13.47	0.00	0	
Total R2048 Option												0.00	0	4,70
Total For R2048												0.00	0	172,84
R209	On	04/11/2021	Bond Future			10.34580	70.35643	10.28661	70.69744		13.79	21,106,929.00	300	36,60
R209	On	03/02/2022	Bond Future			10.52328	71.14893	10.46189	71.49399		12.63	0.00	0	
R209	On	05/05/2022	Bond Future			10.70254	68.84245	10.63884	69.19179		12.99	0.00	0	
R209	On	04/08/2022	Bond Future			10.88598	69.64218	10.81988	69.99589		12.72	0.00	0	
Total R209 Future												21,106,929.00	300	36,60
R209	On	04/11/2021	Bond Future	12.18	Call			9,843.00000	9.84300	9,501,630	17.34	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			11.85000	0.01185	11,490	17.34	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			9,889.14000	9.88914	9,547,770	17.35	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			11.51000	0.01151	11,150	17.35	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			9,796.82000	9.79682	9,455,460	17.32	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			9,005.48000	9.00548	8,664,270	17.04	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			19.98000	0.01998	19,780	17.04	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call			2,125.38000	2.12538	1,868,370	14.15	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			906.94000	0.90694	990,940	14.15	0.00	0	10
R209	On	04/11/2021	Bond Future	9.50	Put			4,880.13000	4.88013	5,183,620	12.63	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			116.16000	0.11616	78,640	12.63	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call			708.58000	0.70858	567,300	13.45	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put			2,393.64000	2.39364	2,593,370	13.45	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			1,308.88000	1.30888	1,105,500	13.79	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put			1,520.99000	1.52099	1,658,620	13.79	0.00	0	9,20
R209	On	04/11/2021	Bond Future	12.17	Put			12.20000	0.01220	11,850	17.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,186.38000	4.18638	3,919,800	13.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			1,083.95000	1.08395	1,162,430	13.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,225.85000	4.22585	3,958,320	13.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			1,070.59000	1.07059	1,148,120	13.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,147.03000	4.14703	3,881,400	13.41	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			1,097.48000	1.09748	1,176,910	13.41	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,403.15000	1.40315	1,483,770	14.33	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			5,606.88000	5.60688	5,337,460	14.35	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			1,390.59000	1.39059	1,470,510	14.35	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			5,644.69000	5.64469	5,374,590	14.37	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,378.13000	1.37813	1,457,370	14.37	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			5,569.12000	5.56912	5,300,400	14.33	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			2,688.89000	2.68889	2,514,530	12.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			4,049.82000	4.04982	4,229,170	12.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2,713.79000	2.71379	2,538,460	12.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/08/2022	Bond Future	10.58	Put			4,019.52000	4.01952	4,197,900	12.59	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			2,738.81000	2.73881	2,562,520	12.60	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,989.41000	3.98941	4,166,830	12.60	0.00	0	
Total R209 Option												0.00	0	27,50
Total For R209												21,106,929.00	300	64,10
R210	On	04/11/2021	Bond Future			211.92117	211.92117	211.91270	211.91270			0.00	0	1,48
R210	On	03/02/2022	Bond Future			214.36047	214.36047	214.35270	214.35270			0.00	0	
R210	On	05/05/2022	Bond Future			214.07227	214.07227	214.06490	214.06490			0.00	0	
R210	On	04/08/2022	Bond Future			216.73335	216.73335	216.72630	216.72630			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			175.01801	175.01801	175.02260	175.02260			0.00	0	3,52
Total R212 Future												0.00	0	3,52
Total For R212												0.00	0	3,52
R213	On	04/11/2021	Bond Future			9.50640	86.07745	9.43703	86.45809		10.73	0.00	0	10,44
R213	On	03/02/2022	Bond Future			9.70539	87.04701	9.63295	87.43225		9.88	0.00	0	
R213	On	05/05/2022	Bond Future			9.90171	84.53645	9.82612	84.92641		9.96	0.00	0	
R213	On	04/08/2022	Bond Future			10.10798	85.52194	10.02898	85.91692		9.62	0.00	0	
Total R213 Future												0.00	0	10,44
R213	On	04/11/2021	Bond Future	11.10	Call			8,567.49000	8.56749	8,187,510	13.05	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			19.02000	0.01902	19,680	13.05	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			8,614.86000	8.61486	8,234,840	13.07	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			18.44000	0.01844	19,060	13.07	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,520.11000	8.52011	8,140,170	13.04	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			19.62000	0.01962	20,320	13.04	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,146.62000	1.14662	1,246,070	10.59	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,005.68000	2.00568	1,798,920	9.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,288.71000	2.28871	2,467,190	9.95	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,911.32000	5.91132	6,235,570	9.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,013.08000	1.01308	1,101,670	10.73	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,519.46000	2.51946	2,285,060	10.10	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			1,845.30000	1.84530	1,996,140	10.10	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,106.91000	5.10691	5,408,940	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,447.57000	1.44757	1,570,300	10.33	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			3,847.32000	3.84732	3,561,530	10.59	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			651.57000	0.65157	709,390	11.21	0.00	0	43
R213	On	03/02/2022	Bond Future	10.00	Call			3,306.27000	3.30627	3,038,570	10.38	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,377.43000	1.37743	1,494,970	10.38	0.00	0	43

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.22	Put		3,410.39000	3.41039	3,647,320	9.65	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		336.86000	0.33686	275,870	9.02	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		4,223.17000	4.22317	3,926,520	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		595.65000	0.59565	648,540	11.30	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		3,921.66000	3.92166	3,633,620	10.62	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,118.75000	1.11875	1,215,950	10.62	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		3,663.39000	3.66339	3,911,750	9.58	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		509.80000	0.50980	426,590	9.21	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call		5,612.46000	5.61246	5,285,040	11.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,237.34000	3.23734	2,972,210	10.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		1,412.13000	1.41213	1,532,240	10.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,168.99000	3.16899	2,906,480	10.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,036.12000	1.03612	899,240	9.58	0.00	0	20
R213	On	03/02/2022	Bond Future	9.22	Call		1,170.37000	1.17037	1,022,060	9.65	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call		5,900.80000	5.90080	5,568,450	11.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,203.19000	3.20319	2,939,370	10.35	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,429.85000	1.42985	1,551,270	10.35	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,257.87000	1.25787	1,350,150	10.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,373.08000	5.37308	5,074,610	10.85	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,246.11000	1.24611	1,337,600	10.85	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,299.67000	5.29967	5,002,790	10.83	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,269.73000	1.26973	1,362,810	10.83	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,336.35000	5.33635	5,038,670	10.84	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,744.76000	2.74476	2,544,290	9.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,445.52000	3.44552	3,640,030	9.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,769.37000	2.76937	2,567,830	9.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,419.45000	3.41945	3,612,890	9.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,720.28000	2.72028	2,520,860	9.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,471.75000	3.47175	3,667,310	9.55	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	13,30
R214	On	04/11/2021	Bond Future			10.71585	67.13793	10.65664	67.48687	14.79	0.00	0	17,80
R214	On	03/02/2022	Bond Future			10.89357	67.89419	10.83208	68.24730	13.53	0.00	0	
R214	On	05/05/2022	Bond Future			11.06659	65.41128	11.00280	65.76872	13.97	0.00	0	
R214	On	04/08/2022	Bond Future			11.24590	66.17010	11.17967	66.53194	13.68	0.00	0	
Total R214 Future											0.00	0	17,81
R214	On	04/11/2021	Bond Future	12.47	Call		9,517.44000	9.51744	9,168,080	19.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		21.97000	0.02197	21,550	19.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,563.05000	9.56305	9,213,680	19.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/11/2021	Bond Future	12.48	Put		21.42000	0.02142	20,990	19.14	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,471.77000	9.47177	9,122,420	19.10	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		22.53000	0.02253	22,120	19.10	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,266.00000	4.26600	3,994,750	14.67	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,168.93000	1.16893	1,250,790	14.67	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,305.54000	4.30554	4,033,320	14.69	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,155.09000	1.15509	1,235,980	14.69	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,345.31000	4.34531	4,072,150	14.71	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,141.55000	1.14155	1,221,500	14.71	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,460.78000	1.46078	1,545,930	15.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,384.07000	5.38407	5,113,250	15.09	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,486.92000	1.48692	1,573,540	15.09	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,421.82000	5.42182	5,150,260	15.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,473.70000	1.47370	1,559,580	15.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,459.80000	5.45980	5,187,510	15.13	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,926.02000	2.92602	2,740,830	13.67	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,980.38000	3.98038	4,157,030	13.67	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,874.06000	2.87406	2,690,820	13.65	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,041.18000	4.04118	4,219,780	13.65	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,899.86000	2.89986	2,715,650	13.66	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,010.56000	4.01056	4,188,190	13.66	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,81
Total for Bond											401,932,717.21	9,233	1,075,9€
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	

Contract Details	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										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
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	

Contract 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/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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			800.35200	800.35200	803.06100	803.06100				0.00	0	95
GOVI On 03/02/2022 GOVI			809.36200	809.36200	812.11000	812.11000				0.00	0	
GOVI On 05/05/2022 GOVI			818.84800	818.84800	821.63400	821.63400				0.00	0	
GOVI On 04/08/2022 GOVI			828.72500	828.72500	831.54800	831.54800				0.00	0	
Total GOVI Future										0.00	0	95
GOVI On 04/11/2021 GOVI	728.41	Call			746,510.00000	74.65100	719,420,000			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			746,410.00000	74.64100	719,320,000			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			746,610.00000	74.66100	719,520,000			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			193,700.00000	19.37000	166,220,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.74	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		193,600.00000	19.36000	166,120,000		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		193,500.00000	19.35000	166,020,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		333,840.00000	33.38400	305,980,000		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		334,040.00000	33.40400	306,180,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call		333,940.00000	33.39400	306,080,000		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		122,680.00000	12.26800	94,450,000		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		122,880.00000	12.28800	94,650,000		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		122,780.00000	12.27800	94,550,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	95
Total for GOVI											0.00	0	95
AL37	On	04/11/2021	Index Future			805.20200	805.20200	806.26900	806.26900		0.00	0	
AL37	On	03/02/2022	Index Future			814.26600	814.26600	815.35400	815.35400		0.00	0	
AL37	On	05/05/2022	Index Future			823.81000	823.81000	824.91600	824.91600		0.00	0	
AL37	On	04/08/2022	Index Future			833.74600	833.74600	834.86900	834.86900		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/11/2021	Index Future			918.53300	918.53300	922.04200	922.04200		0.00	0	
AL7T	On	03/02/2022	Index Future			928.87300	928.87300	932.43100	932.43100		0.00	0	
AL7T	On	05/05/2022	Index Future			939.76000	939.76000	943.36700	943.36700		0.00	0	
AL7T	On	04/08/2022	Index Future			951.09500	951.09500	954.74900	954.74900		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/11/2021	Index Future			810.54300	810.54300	813.29800	813.29800		0.00	0	1
ALBI	On	03/02/2022	Index Future			819.66700	819.66700	822.46200	822.46200		0.00	0	
ALBI	On	05/05/2022	Index Future			829.27400	829.27400	832.10800	832.10800		0.00	0	
ALBI	On	04/08/2022	Index Future			839.27600	839.27600	842.14800	842.14800		0.00	0	
Total ALBI Future											0.00	0	11
Total For ALBI											0.00	0	11
IGOV	On	04/11/2021	Index Future			296.28400	296.28400	296.75600	296.75600		0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/02/2022			299.69300	299.69300	300.17300	300.17300			0.00	0	
IGOV	On	05/05/2022			303.27800	303.27800	303.76600	303.76600			0.00	0	
IGOV	On	04/08/2022			307.00700	307.00700	307.50200	307.50200			0.00	0	
Total IGOV Future											0.00	0	50
Total For IGOV											0.00	0	50
Total for Index											0.00	0	62
JIBAR	f	On	20/10/2021		3.72500	96.27500	3.73500	96.26500			0.00	0	
JIBAR	f	On	17/11/2021		3.77000	96.23000	3.78000	96.22000			0.00	0	50,00
JIBAR	f	On	15/12/2021		3.87500	96.12500	3.88500	96.11500			0.00	0	
JIBAR	f	On	19/01/2022		3.93000	96.07000	3.95000	96.05000			0.00	0	
JIBAR	f	On	16/02/2022		4.11000	95.89000	4.14000	95.86000			0.00	0	
JIBAR	f	On	16/03/2022		4.19500	95.80500	4.19500	95.80500			0.00	0	
JIBAR	f	On	15/06/2022		4.63000	95.37000	4.63000	95.37000			0.00	0	47
JIBAR	f	On	21/09/2022		4.95500	95.04500	4.95500	95.04500			0.00	0	
JIBAR	f	On	21/12/2022		5.32000	94.68000	5.32000	94.68000			0.00	0	6
JIBAR	f	On	15/03/2023		5.49500	94.50500	5.49000	94.51000			0.00	0	
JIBAR	f	On	21/06/2023		5.82500	94.17500	5.82500	94.17500			0.00	0	
JIBAR	f	On	20/09/2023		5.82500	94.17500	5.81500	94.18500			0.00	0	
Total Jibar Future											0.00	0	50,54
Total For JIBAR FUTURE											0.00	0	50,54
Total for Jibar											0.00	0	50,54
5Y STN	On	21/12/2021			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 :											401,932,717.21	9,233	1,128,19
ABCPI	On	07/12/2023			2.14000	318.26854	2.14000	318.22360			0.00	0	
Total ABCPI3 SPOT											0.00	0	
Total For ABCPI3											0.00	0	
ABF001	On	13/09/2026					0.00000	100.12959			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024					0.00000	101.78052			0.00	0	
Total ABF003 SPOT											0.00	0	
Total For ABF003											0.00	0	
ABF004	On	30/06/2026			9.65000	102.21286	9.65000	102.18654			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.34371				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.02670				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.82153				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.31891				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.21668				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.98352				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.16379				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.63140				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.78578				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.22571				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.96391				0.00	0	190,000,00
Total ABFN28 SPOT										0.00	0	190,000,00
Total For ABFN28										0.00	0	190,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2025 Spot Bond					0.00000	101.02697				0.00	0	700,000,00
Total ABFN29 SPOT										0.00	0	700,000,00
Total For ABFN29										0.00	0	700,000,00
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.97797				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.55623				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.24903				0.00	80,000,000	40,000,00
Total ABFN32 SPOT										0.00	80,000,000	40,000,00
Total For ABFN32										0.00	80,000,000	40,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.81886				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.80726				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	101.33793				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.47681				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.00831				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.82188				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.24072				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	100.62644				0.00	0	
Total ABFN40 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 ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.82923				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.36870				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.93530				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.96202				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.98115				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.93476				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.36480				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.38245				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.05411				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	99.86013				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	99.94560				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.70258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.36510				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.06791				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.13855				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.66272				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.23000	3.23000	3.23000	152.77457				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	123.74099	100.00000	123.41015				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	142.46950				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.85990	100.00000	23.80454				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	152.87796				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.55000	3.55000	3.55000	201.28224				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.40000	4.40000	4.40000	228.08661				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN67 On 28/02/2023 Spot Bond			6.59000	6.59000	6.59000	102.03259			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.42500	7.42500	7.42500	115.80608			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.75000	106.53383	4.75000	106.52025			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.12000	108.62137	5.12000	108.60645			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.81000	116.52441	6.81000	116.50321			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.69000	118.06986	7.69000	118.04566			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.56000	107.94834	5.56000	107.93226			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.84000	104.17401	7.84000	104.15188			0.00	0	100,000,00
Total ABS7 SPOT									0.00	0	100,000,00
Total For ABS7									0.00	0	100,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.66441	100.00000	10.64055			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.46000	322.76362	1.46000	322.72398			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.61500	173.88141	0.61500	173.86407			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.30000	10.30000	10.30000	103.66383			0.00	0	
Total ABX01 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 ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.03228				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.03123				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.03033				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.72376				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.03139				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.03139				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.03233				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.03233				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	162.92417				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	164.98643				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.02968				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.15680				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.61727				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.66409				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.71332				0.00	0	700,000,0€
Total AGL01 SPOT										0.00	0	700,000,0€
Total For AGL01										0.00	0	700,000,0€
AGL02 On 11/04/2024 Spot Bond					0.00000	102.61847				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.36032				0.00	2,000,000,000	1,000,000,0€
Total AGL03 SPOT										0.00	2,000,000,000	1,000,000,0€
Total For AGL03										0.00	2,000,000,000	1,000,000,0€
AGT01 On 10/10/2023 Spot Bond					0.00000	104.51873				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.30088				0.00	5,000,000,000	2,580,000,0€
Total AGT02 SPOT										0.00	5,000,000,000	2,580,000,0€
Total For AGT02										0.00	5,000,000,000	2,580,000,0€
AGT03 On 05/06/2025 Spot Bond					0.00000	103.04018				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT04 On 27/10/2025 Spot Bond					0.00000	105.11356				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.93773				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.97307				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.72500	106.63864	7.72500	100.69960				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.02626				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.20345				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.42477				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.81354				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.45318				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.28000	107.22802	6.28000	107.21000				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.42464				0.00	0	170,000,00
Total AHF5A4 SPOT										0.00	0	170,000,00
Total For AHF5A4										0.00	0	170,000,00
AHF5B On 21/08/2023 Spot Bond					0.00000	100.47763				0.00	0	
Total AHF5B1 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 AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.51021				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.08488				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.65506				0.00	0	80,000,00
Total AHF6A1 SPOT										0.00	0	80,000,00
Total For AHF6A1										0.00	0	80,000,00
AHF6A On 21/08/2024 Spot Bond					0.00000	100.98373				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.47756				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.51012				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.73750				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.61675				0.00	0	480,000,00
Total AHF7A1 SPOT										0.00	0	480,000,00
Total For AHF7A1										0.00	0	480,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	100.44497				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.49385				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.48163				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.52640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.51094				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.80229				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.76181				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.33500	111.09514	7.33500	111.07328			586,800,000,000.00	80,000,000	80,000,000	80,000,000
Total AIR02 SPOT									586,800,000,000.00	80,000,000	80,000,000	80,000,000
Total For AIR02									586,800,000,000.00	80,000,000	80,000,000	80,000,000
AIR04 On 29/05/2024 Spot Bond			7.74000	106.51553	7.74000	106.49355			0.00	0	0	0
Total AIR04 SPOT									0.00	0	0	0
Total For AIR04									0.00	0	0	0
AIR05 On 29/05/2030 Spot Bond			11.34500	95.84008	11.34500	95.81134			0.00	0	0	0
Total AIR05 SPOT									0.00	0	0	0
Total For AIR05									0.00	0	0	0
AIRL01 On 30/04/2028 Spot Bond			5.52000	183.85464	5.52000	183.81202			0.00	0	0	0
Total AIRL01 SPOT									0.00	0	0	0
Total For AIRL01									0.00	0	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.06245			0.00	0	0	0
Total APF04 SPOT									0.00	0	0	0
Total For APF04									0.00	0	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.56911			0.00	0	0	0
Total APF06 SPOT									0.00	0	0	0
Total For APF06									0.00	0	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.08963			0.00	0	0	0
Total APF07 SPOT									0.00	0	0	0
Total For APF07									0.00	0	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.11750			0.00	0	0	0
Total APF09 SPOT									0.00	0	0	0
Total For APF09									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
APF10 On 11/09/2022 Spot Bond					0.00000	100.23708				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.92311				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.53184				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.82834				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.75000	243.13398	4.75000	243.08259				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.76500	220.28959	4.76500	220.24296				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.59000	173.28100	1.59000	173.25910				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.63500	173.25338	1.63500	173.23129				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.42000	191.24722	4.42000	191.20848				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.03520				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	99.87736				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.02000	108.08334	5.02000	108.05980				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.02694				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.02739				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.02579				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	100.64927				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.31929				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.03510				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.02244				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.58294				0.00	300,000,000	100,000,000
Total ASN278 SPOT										0.00	300,000,000	100,000,000
Total For ASN278										0.00	300,000,000	100,000,000
ASN27 On 20/08/2048 Spot Bond					0.00000	100.53457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.47600				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.14739				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	99.92666				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.02935				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.24196				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.01000	4.01000	4.01000	106.95004				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.88500	4.88500	4.88500	97.81356				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.02763				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.03190				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.69369				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.28027				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.13000	106.58190	5.13000	106.55837				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.02985				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.02688				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.01685				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.02850				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.02850				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.36378				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.03470				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.02788				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.02901				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.86298				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.10778				0.00	0	
Total ASN383 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 ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.10778				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.57991				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.02815				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.47896				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.02470				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.02793				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.03330				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.24169				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.59806				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	99.99992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.01816				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.73919				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.78691				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.96179				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.97108				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.28236				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.64739				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.75428				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.88534				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.01431				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.19573				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/08/2025 Spot Bond					0.00000	112.03000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.63142				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.01426				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	99.90325				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.10831				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.10831				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.01389				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.12000	101.79497	9.12000	101.77017				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.30000	101.57821	8.30000	101.55564				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.85000	100.10389	8.85000	100.08020				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.85000	100.10389	8.85000	100.08020				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.31440	9.10000	101.28990				0.00	0	
Total ASN522 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 ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.59077	11.05000	101.56109				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.58372	11.00000	101.55416				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.51301	10.50000	101.48479				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.51301	10.50000	101.48479				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.80518				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.79454				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.75991				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.52716	10.60000	101.49867				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.01186	10.47000	101.48062				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.52008	10.55000	101.49173				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.77056				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.96420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.25603				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.10865				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.02691				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.04781				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.66536				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 13/02/2022 Spot Bond					0.00000	100.62550				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.16625				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	100.19175				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	101.28400	9.22000	101.25923				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.08841				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.07864				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60(On 24/04/2023 Spot Bond					0.00000	100.85993				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.95669				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.44769				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	100.78135				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.96794				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	99.84828				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.85432				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61(On 21/12/2026 Spot Bond					0.00000	100.01518				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61(On 28/02/2024 Spot Bond					0.00000	100.45045				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61(On 11/05/2023 Spot Bond					0.00000	100.86239				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62(On 21/12/2026 Spot Bond					0.00000	100.01429				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62(On 25/11/2021 Spot Bond					0.00000	100.38079				0.00	0	
Total ASN626 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.44926				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.81712				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.03282				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.03609				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.29381				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63: On 27/09/2021 Spot Bond					0.00000	101.21918				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64: On 30/09/2021 Spot Bond					0.00000	99.89764				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64: On 01/10/2021 Spot Bond					0.00000	99.88485				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.96362				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.16020				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.15355				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64: On 20/10/2021 Spot Bond					0.00000	100.80148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN650 On 22/10/2021 Spot Bond					0.00000	101.08507				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN650 On 27/10/2021 Spot Bond					0.00000	100.72890				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN650 On 29/10/2021 Spot Bond					0.00000	101.73833				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN650 On 31/03/2032 Spot Bond					0.00000	99.85706				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
ASN650 On 12/11/2021 Spot Bond					0.00000	100.51493				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN660 On 11/02/2022 Spot Bond					0.00000	100.51741				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 15/11/2021 Spot Bond					0.00000	100.50466				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN660 On 15/11/2021 Spot Bond					0.00000	100.51952				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN660 On 15/11/2021 Spot Bond					0.00000	100.50904				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN660 On 27/02/2023 Spot Bond					0.00000	100.42463				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN660 On 19/11/2021 Spot Bond					0.00000	100.44014				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN667 On 19/08/2025 Spot Bond					0.00000	100.60599				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN668 On 18/11/2021 Spot Bond					0.00000	100.45308				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN669 On 02/04/2026 Spot Bond					0.00000	99.81195				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN670 On 23/11/2021 Spot Bond					0.00000	100.38122				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN679 On 29/06/2026 Spot Bond					0.00000	99.89178				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN680 On 26/11/2021 Spot Bond					0.00000	100.35567				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.03445				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN682 On 20/06/2026 Spot Bond					0.00000	100.03604				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN683 On 31/08/2026 Spot Bond					0.00000	102.35479				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN684 On 22/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN685 On 31/03/2032 Spot Bond					0.00000	99.85085				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN692 On 31/01/2030 Spot Bond					0.00000	100.30118				0.00	0	
Total ASN692 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 ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.28137				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.24131				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.26209				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.63502				0.00	350,000,000	300,000,000
Total ASN700 SPOT										0.00	350,000,000	300,000,000
Total For ASN700										0.00	350,000,000	300,000,000
ASN70: On 20/06/2026 Spot Bond					0.00000	100.11449				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000
Total ASN703 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000
Total For ASN703									10,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000
ASN70: On 05/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ASN708 SPOT									0.00	0	0	
Total For ASN708									0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			3.60400	102.78515	3.60400	102.77518			0.00	0	0	
Total BAW21 SPOT									0.00	0	0	
Total For BAW21									0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.97291	9.30000	99.94822			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.40268			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.49497			0.00	0	0	
Total BAW28 SPOT									0.00	0	0	
Total For BAW28									0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.46116			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.29528				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.89784				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.45000	102.16540	6.45000	102.14768				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.29462				0.00	200,000,000	100,000,00
Total BAW34 SPOT										0.00	200,000,000	100,000,00
Total For BAW34										0.00	200,000,000	100,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.56642				0.00	0	150,000,00
Total BAW35 SPOT										0.00	0	150,000,00
Total For BAW35										0.00	0	150,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.17469				0.00	100,000,000	50,000,00
Total BAW36 SPOT										0.00	100,000,000	50,000,00
Total For BAW36										0.00	100,000,000	50,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.81988				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.82887				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.48000	8.48000	8.48000	103.56266				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.91000	10.91000	10.91000	104.18122				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	99.83961				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	97.74053				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.84779				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.84801				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.84788				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.03511				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	99.82356				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.83195				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	99.81827				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.82300				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	99.81761				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.82812				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.81744				0.00	0	
Total BAYA85 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 BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	99.82892				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	99.81773				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	99.82311				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.03272				0.00	200,000,000	100,000,000
Total BAYA89 SPOT										0.00	200,000,000	100,000,000
Total For BAYA89										0.00	200,000,000	100,000,000
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.82317				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	99.83434				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2023 Spot Bond					0.00000	99.79069				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.79069				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	99.78564				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.79141				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.03156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	99.78089				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.85500	7.85500	7.85500	104.81382				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.86605				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.87430				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.22811				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.66507				0.00	0	260,000,0€
Total BDX34 SPOT										0.00	0	260,000,0€
Total For BDX34										0.00	0	260,000,0€
BDX35 On 16/06/2026 Spot Bond					0.00000	100.11205				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,355,000,0€
Total BDX36 SPOT										0.00	0	10,355,000,0€
Total For BDX36										0.00	0	10,355,000,0€
BDX37 On 16/09/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,500,000,0€
Total BDX37 SPOT										0.00	0	6,500,000,0€
Total For BDX37										0.00	0	6,500,000,0€
BGL07 On 03/09/2022 Spot Bond			7.27000	104.71625	7.27000	104.69560				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.38245				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL14 On 03/11/2021 Spot Bond					0.00000	101.40905				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.12092				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.58578				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.61673				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.38803				0.00	0	150,000,0€
Total BGL18 SPOT										0.00	0	150,000,0€
Total For BGL18										0.00	0	150,000,0€
BGL19 On 29/09/2024 Spot Bond					0.00000	104.37267				0.00	0	70,900,0€
Total BGL19 SPOT										0.00	0	70,900,0€
Total For BGL19										0.00	0	70,900,0€
BGT01 On 12/09/2022 Spot Bond					0.00000	103.27525				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.37128				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.59432				0.00	0	250,000,0€
Total BID09 SPOT										0.00	0	250,000,0€
Total For BID09										0.00	0	250,000,0€
BID10 On 15/11/2023 Spot Bond					0.00000	101.06145				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.02000	110.50403	6.02000	110.48622				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.21485				0.00	0	
Total BID12 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 BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.33735				0.00	200,000,000	200,000,000
Total BID13 SPOT										0.00	200,000,000	200,000,000
Total For BID13										0.00	200,000,000	200,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.72102				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.83838				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.96491				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.27162				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.51000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.08200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.26800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.16400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.27720				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.42613				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.87629				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.47852				0.00	0	110,000,00
Total BPPF19 SPOT										0.00	0	110,000,00
Total For BPPF19										0.00	0	110,000,00
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.19956				0.00	0	100,000,00
Total BPPF20 SPOT										0.00	0	100,000,00
Total For BPPF20										0.00	0	100,000,00
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.37153				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.05461				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.76576				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.98020				0.00	0	1,600,000,00
Total BPPF26 SPOT										0.00	0	1,600,000,00
Total For BPPF26										0.00	0	1,600,000,00
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.14189				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.67995				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.71126				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.73849				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.38755				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.40207				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.71682				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	99.89749				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.35530				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.35000	111.55281	7.35000	111.53081				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.58000	112.98982	7.58000	112.96686				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.28500	108.77767	8.28500	108.75329				0.00	0	500,000,00
Total CCT03 SPOT										0.00	0	500,000,00
Total For CCT03										0.00	0	500,000,00
CCT04 On 17/07/2027 Spot Bond			9.62000	104.25821	9.62000	103.15456				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.13274				0.00	0	
Total CGR42 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.90984				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.48578				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.51976				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.33719				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.41996				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.62022	4.77000	110.49400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.63356				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.05000	107.95772	7.05000	107.93706				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	109.49490	8.70700	120.50700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.00138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37(On 26/07/2022 Spot Bond					0.00000	100.98798				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	104.86525				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	99.16944	10.98000	99.14017				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	115.89700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	114.92955	6.50000	118.23100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	106.39100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.02933				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.60809				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.60306				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.56000	173.29941	1.56000	173.27767				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.24000	140.30170	5.24000	140.27033				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN454 On 31/01/2025 Spot Bond			5.68000	138.36609	5.68000	138.33353				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	102.62900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.59629				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.45074				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.48146				0.00	0	260,000,00
Total CLN460 SPOT										0.00	0	260,000,00
Total For CLN460										0.00	0	260,000,00
CLN464 On 13/03/2022 Spot Bond			6.48000	101.92861	6.48000	101.91106				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.33065				0.00	0	330,000,00
Total CLN465 SPOT										0.00	0	330,000,00
Total For CLN465										0.00	0	330,000,00
CLN466 On 28/03/2022 Spot Bond					0.00000	99.96264				0.00	0	220,000,00
Total CLN466 SPOT										0.00	0	220,000,00
Total For CLN466										0.00	0	220,000,00
CLN469 On 28/03/2022 Spot Bond					0.00000	100.13397				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.63961				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	88.45336	100.00000	88.24908				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN480										0.00	0	
CLN480 On 02/12/2021 Spot Bond					0.00000	100.46222				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.97500	103.64237	5.97500	103.62560				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.28000	103.72899	6.28000	103.71158				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.13482				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.03477				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.39249				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.68000	109.45640	6.68000	109.43653				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.19215				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	101.20270				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.27141				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.70310				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.47274				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 CLN505 SPOT										0.00	0	510,000,00
Total For CLN505										0.00	0	510,000,00
CLN505 On 20/12/2022 Spot Bond					0.00000	100.21258				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.62646				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.92223				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.21503	9.96000	100.18813				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.97325	10.01000	103.94551				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.48708				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.20154	9.60000	99.59315				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.14199				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.40139				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.34847	9.20000	100.32353				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.66358				0.00	0	110,000,00
Total CLN525 SPOT										0.00	0	110,000,00
Total For CLN525										0.00	0	110,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	101.30983				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.73816				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.71209				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.50614				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.14199				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.03211				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.07961				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.08000	105.87957	9.08000	105.85403				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.99810				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.90877				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.23034				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	144.92900				0.00	0	
Total CLN541 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.37014				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.26805				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.55000	106.67865	8.55000	106.65438				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.60000	104.21984	8.60000	104.19600				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.69000	108.69526	8.69000	108.67014				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	314.19472				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.62408				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.64476				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.47281				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.36323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	119.00000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.68876				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	103.55209	10.19000	103.54730				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.55000	109.18967	8.55000	109.16484				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.69378				0.00	0	480,000,00
Total CLN564 SPOT										0.00	0	480,000,00
Total For CLN564										0.00	0	480,000,00
CLN565 On 21/02/2024 Spot Bond					0.00000	100.44086				0.00	0	390,000,00
Total CLN565 SPOT										0.00	0	390,000,00
Total For CLN565										0.00	0	390,000,00
CLN566 On 17/01/2024 Spot Bond					0.00000	103.84046				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.25868				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.64883				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.78000	107.70061	8.78000	107.67547				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.67817				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN574 On 11/02/2024 Spot Bond					0.00000	100.65225				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.11056				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.03524				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.03510				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.81226				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.68178				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.34831				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.11079				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.93777				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.32461				0.00	0	690,000,00
Total CLN585 SPOT										0.00	0	690,000,00
Total For CLN585										0.00	0	690,000,00
CLN586 On 16/09/2025 Spot Bond					0.00000	102.33635				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.19215				0.00	0	
Total CLN587 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.11495				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.02918				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.96034				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.77900				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.66000	144.22091	3.66000	116.19050				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.46496				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.28860				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.46496				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.98870				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.28688				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.17522				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.02918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.02918				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.62400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.12268				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.69648				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.61146				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.88440				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.07079				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.47341				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.70062	9.32000	103.67482				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.91172				0.00	0	510,000,00
Total CLN610 SPOT										0.00	0	510,000,00
Total For CLN610										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
CLN611 On 14/04/2026 Spot Bond					0.00000	102.68566				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.23649				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.45719				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.33354				0.00	0	410,000,00
Total CLN614 SPOT										0.00	0	410,000,00
Total For CLN614										0.00	0	410,000,00
CLN615 On 30/09/2022 Spot Bond					0.00000	101.21419				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	100.07100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.47984				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.50841				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.32459				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.82788				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.82490				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.86104				0.00	0	
Total CLN622 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN622										0.00	0	
CLN62: On 20/12/2024 Spot Bond					0.00000	97.35400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62: On 25/01/2023 Spot Bond					0.00000	100.92457				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62: On 25/01/2023 Spot Bond			6.29000	104.87576	6.29000	104.85811				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62: On 19/08/2025 Spot Bond					0.00000	100.61956				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62: On 31/07/2034 Spot Bond					0.00000	90.31516				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62: On 31/07/2034 Spot Bond			11.83500	63.66000	11.83500	84.44413				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62: On 20/11/2022 Spot Bond					0.00000	100.55344				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63: On 19/08/2025 Spot Bond			9.25000	101.69110	9.25000	101.66612				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.61680				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.51110				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.51743				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.67036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.50947				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.45307				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.61403				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.68175				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.59473				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.66928				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.94312				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.45551				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.02854				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.87029				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.02860				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN648 On 19/08/2025 Spot Bond					0.00000	100.61403				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.35746				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.61403				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.49404				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.61403				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	104.25100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.03606				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.54496				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.68585				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.56400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.85600				0.00	0	
Total CLN662 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 CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	116.83800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	139.45000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 27/02/2023 Spot Bond					0.00000	100.66741				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	101.54477				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66: On 19/08/2025 Spot Bond					0.00000	100.73551				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66: On 02/05/2023 Spot Bond					0.00000	105.83829				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66: On 18/09/2024 Spot Bond					0.00000	101.59914				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67: On 27/02/2023 Spot Bond					0.00000	100.43026				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.67848				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 09/03/2022 Spot Bond					0.00000	100.20021				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.25785	144.73832	4.25785	117.60175				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.25785	144.73832	4.25785	117.60251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.69229				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.72907				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.01464				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.77104				0.00	0	210,000,00
Total CLN680 SPOT										0.00	0	210,000,00
Total For CLN680										0.00	0	210,000,00
CLN680 On 19/08/2025 Spot Bond					0.00000	100.70424				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.21819				0.00	0	130,000,00
Total CLN682 SPOT										0.00	0	130,000,00
Total For CLN682										0.00	0	130,000,00
CLN682 On 21/06/2023 Spot Bond					0.00000	100.01403				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.01446				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.93137				0.00	0	360,000,00
Total CLN685 SPOT										0.00	0	360,000,00
Total For CLN685										0.00	0	360,000,00
CLN685 On 21/12/2026 Spot Bond					0.00000	100.01731				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.01709				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69(On 21/12/2026 Spot Bond					0.00000	100.01504				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	99.93260				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.01515				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.76672				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.59693				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.04403				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.43000				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.31092				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.58616				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.69020				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.33002				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.11877				0.00	0	240,000,00
Total CLN704 SPOT										0.00	0	240,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN704										0.00	0	240,000,00
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.17499				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.53607				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.74746				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.13708				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.01452				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.64675				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.89404				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.12496				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.56116				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.01462				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.01462				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.01462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.66889				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.12366				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.64947				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.97710				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.28864				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.69918				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.01335				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.01335				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.01335				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.01361				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.01361				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	100.01361				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	83.24307				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.30144				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.95285				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.12610				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.73400				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	93.96794				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.03293				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.03449				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	108.94400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.56043				0.00	0	
Total CLN740 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 CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.60482				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.67629				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.77510				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.97071				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.92634				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.42723				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2021 Spot Bond					0.00000	100.01510				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.94021				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 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	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.13586				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	101.19850				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.05201				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.16509				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	100.05294				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.05138				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.63822				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	100.78689				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	100.76891				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.23953				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.05201				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.85500	104.83589	7.85500	104.81382				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.58000	110.88782	7.58000	110.86528				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			9.83000	108.92370	9.83000	108.89515				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.40000	112.19950	6.40000	112.18019				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			7.11500	102.59540	7.11500	107.12124				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.61000	93.39871	11.61000	98.45265				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			10.20000	99.28547	10.20000	99.25848				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			9.48000	9.48000	9.48000	107.76660				0.00	0	
Total CPV01 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 CPV01										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	99.91218				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.55417				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.00165				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	99.98475				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	99.90813				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.19639				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.07233				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.44580				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.29717				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.95000	8.95000	8.95000	107.58057				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.89472				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.48170			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.53000	105.37838	6.53000	105.35998		1,632,500,000,000.00	250,000,000	250,000,000	
Total DV23 SPOT								1,632,500,000,000.00	250,000,000	250,000,000	
Total For DV23								1,632,500,000,000.00	250,000,000	250,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.91446	100.00000	38.82879		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.91446	100.00000	38.82879		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			7.06000	106.65371	7.06000	106.63360		0.00	0	4,131,500,000	
Total DV24 SPOT								0.00	0	4,131,500,000	
Total For DV24								0.00	0	4,131,500,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.92999	9.69000	100.90404		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.92999	9.69000	100.90404		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			11.52000	94.01941	11.52000	93.99080		691,200,000,000.00	60,000,000	60,000,000	
Total DV29 SPOT								691,200,000,000.00	60,000,000	60,000,000	
Total For DV29								691,200,000,000.00	60,000,000	60,000,000	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.96856	10.10000	100.94153		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.96856	10.10000	100.94153		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	100.35004		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	99.77833		0.00	0	0	
Total DVF22 SPOT								0.00	0	0	
Total For DVF22								0.00	0	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	99.98073		0.00	0	0	
Total DVF22B SPOT								0.00	0	0	
Total For DVF22B								0.00	0	0	
DVF22g On 24/10/2022 Spot Bond					0.00000	100.98328		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 DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.60797				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.94185				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.82344				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.72877				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.12123				0.00	0	5,200,000.00
Total DVFB25 SPOT										0.00	0	5,200,000.00
Total For DVFB25										0.00	0	5,200,000.00
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.72701				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.70435				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	96.31358				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.74452				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.69267				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.53860				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN22 On 14/03/2022 Spot Bond			5.68500	102.13874	5.68500	102.12326				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.59000	107.80316	6.59000	107.78386				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.01000	109.31891	5.01000	109.29490				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.02000	95.94521	5.02000	95.92431				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	135.72754	2.25000	135.70802				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.69000	148.84003	3.69000	148.81287				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.70200	135.04025	3.70200	135.01557				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.74500	130.73109	3.74500	130.70706				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.65000	113.21278	4.65000	113.18915				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.99000	98.05667	4.99000	98.03537				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	135.72754	2.25000	135.70802				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	163.60189				0.00	0	
Total ELN001 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	160.98434				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	124.49246				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.48473				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	121.66471				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	113.03632				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	114.30085				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.00528				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	109.45244				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.29242				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.28500	105.59801	9.28500	105.57197			464,250,000,000.00	50,000,000	18,100,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										464,250,000,000.00	50,000,000	18,100,000,00
Total For EMM03										464,250,000,000.00	50,000,000	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			10.93500	10.93500	10.93500	98.46594				340,199,878,500.00	31,111,100	31,111,100
Total EMM04 SPOT										340,199,878,500.00	31,111,100	31,111,100
Total For EMM04										340,199,878,500.00	31,111,100	31,111,100
EMM05 On 17/04/2029 Spot Bond			11.28500	11.28500	11.28500	102.80649				95,032,113,500.00	8,421,100	675,087,700
Total EMM05 SPOT										95,032,113,500.00	8,421,100	675,087,700
Total For EMM05										95,032,113,500.00	8,421,100	675,087,700
EMM06 On 23/06/2025 Spot Bond			9.35000	105.33909	9.35000	104.09134				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.35000	9.35000	9.35000	104.96813				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.41500	11.41500	11.41500	77.84773				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EMM08 On 18/06/2030 Spot Bond			10.48000	10.48000	10.48000	103.37976				0.00	0	0
Total EMM08P SPOT										0.00	0	0
Total For EMM08P										0.00	0	0
EMM09 On 18/06/2032 Spot Bond			11.41500	11.41500	11.41500	97.48162				0.00	0	0
Total EMM09P SPOT										0.00	0	0
Total For EMM09P										0.00	0	0
EPF01 On 04/06/2023 Spot Bond					0.00000	100.25261				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.22021				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF01 On 13/12/2025 Spot Bond					0.00000	100.13682				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF01 On 12/09/2022 Spot Bond					0.00000	100.13342				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										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
EPF020 On 07/11/2022 Spot Bond					0.00000	100.63541				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.32175				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.37074				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.23435				0.00	0	110,000,00
Total EPF023 SPOT										0.00	0	110,000,00
Total For EPF023										0.00	0	110,000,00
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.64669				0.00	0	70,000,00
Total EPFC47 SPOT										0.00	0	70,000,00
Total For EPFC47										0.00	0	70,000,00
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.13217				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.27740				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.28507				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.00820				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.18979				0.00	0	60,000,00
Total EQT005 SPOT										0.00	0	60,000,00
Total For EQT005										0.00	0	60,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.83304				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	99.99984				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EQT007									0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.54750			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.52300			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.58662			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.52789			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.55234			0.00	0	70,000,00
Total ERSA25 SPOT									0.00	0	70,000,00
Total For ERSA25									0.00	0	70,000,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.51521			0.00	0	100,000,00
Total ERSA26 SPOT									0.00	0	100,000,00
Total For ERSA26									0.00	0	100,000,00
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.50343			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.57679			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.94000	106.75944	5.94000	106.74245		297,000,000,000.00		50,000,000	50,000,00
Total ES23 SPOT								297,000,000,000.00		50,000,000	50,000,00
Total For ES23								297,000,000,000.00		50,000,000	50,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.60371	10.00000	101.57677			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.35000	97.95865	8.35000	97.93676		1,367,768,410,000.00		163,804,600	3,199,322,10
Total ES26 SPOT								1,367,768,410,000.00		163,804,600	3,199,322,10
Total For ES26								1,367,768,410,000.00		163,804,600	3,199,322,10
ES26/R On 02/04/2026 Spot Bond			7.85000	99.81084	7.85000	99.78984			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.20500	76.05450	11.14500	76.35489			1,915,651,620,000.00	170,964,000	8,051,777,80
Total ES33 SPOT									1,915,651,620,000.00	170,964,000	8,051,777,80
Total For ES33									1,915,651,620,000.00	170,964,000	8,051,777,80
ES33/R On 15/09/2033 Spot Bond			7.50000	100.16284	7.50000	100.14248			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.69500	78.80172	11.63500	79.14651			1,205,387,277,000.00	103,068,600	1,031,920,70
Total ES42 SPOT									1,205,387,277,000.00	103,068,600	1,031,920,70
Total For ES42									1,205,387,277,000.00	103,068,600	1,031,920,70
ES42/R On 25/04/2042 Spot Bond			8.50000	103.49401	8.50000	103.47047			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.20391			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.06280			0.00	200,000,000	100,000,00
Total EXX05 SPOT									0.00	200,000,000	100,000,00
Total For EXX05									0.00	200,000,000	100,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.02984			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.53899			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.49690			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.55276			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.57784			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.84794				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.34907				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.43563				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.76178				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.81400				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.32687				0.00	100,000,000	50,000,00
Total FRB17 SPOT										0.00	100,000,000	50,000,00
Total For FRB17										0.00	100,000,000	50,000,00
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	101.08659				0.00	0	600,000,00
Total FRB21 SPOT										0.00	0	600,000,00
Total For FRB21										0.00	0	600,000,00
FRB22 On 08/12/2022 Spot Bond					0.00000	103.26534				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.62305				0.00	13,440,000,000	260,000,00
Total FRB23 SPOT										0.00	13,440,000,000	260,000,00
Total For FRB23										0.00	13,440,000,000	260,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.08297				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.38068				0.00	300,000,000	260,000,00
Total FRB25 SPOT										0.00	300,000,000	260,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB25									0.00	300,000,000	260,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.41086			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.05000	107.37397	9.05000	107.34802		543,000,000,000.00	60,000,000	30,000,000	
Total FRB27 SPOT								543,000,000,000.00	60,000,000	30,000,000	
Total For FRB27								543,000,000,000.00	60,000,000	30,000,000	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.13723			0.00	0	
Total FRB28 SPOT								0.00	0		
Total For FRB28								0.00	0		
FRB29 On 19/04/2026 Spot Bond					0.00000	102.58000			0.00	200,000,000	100,000,000
Total FRB29 SPOT								0.00	200,000,000	100,000,000	
Total For FRB29								0.00	200,000,000	100,000,000	
FRB30 On 19/04/2026 Spot Bond			7.85000	104.64134	7.85000	104.61932			0.00	0	
Total FRB30 SPOT								0.00	0		
Total For FRB30								0.00	0		
FRBI22 On 31/01/2022 Spot Bond			1.02000	173.63150	1.02000	173.61226			0.00	0	
Total FRBI22 SPOT								0.00	0		
Total For FRBI22								0.00	0		
FRBI23 On 07/12/2023 Spot Bond			1.62800	321.64554	1.62800	321.60459			0.00	0	
Total FRBI23 SPOT								0.00	0		
Total For FRBI23								0.00	0		
FRBI25 On 31/01/2025 Spot Bond			2.55500	2.55500	2.55500	152.80433			0.00	0	
Total FRBI25 SPOT								0.00	0		
Total For FRBI25								0.00	0		
FRBI28 On 31/03/2028 Spot Bond			3.54000	201.43752	3.54000	201.40147			0.00	0	
Total FRBI28 SPOT								0.00	0		
Total For FRBI28								0.00	0		
FRBI29 On 31/03/2029 Spot Bond			3.95500	3.95500	3.95500	107.35500			0.00	0	
Total FRBI29 SPOT								0.00	0		
Total For FRBI29								0.00	0		
FRBI33 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	218.46327			0.00	0	
Total FRBI33 SPOT								0.00	0		
Total For FRBI33								0.00	0		
FRBI46 On 31/03/2046 Spot Bond			5.23000	91.34078	5.23000	91.32033			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.22500	92.90415	5.22500	92.88341				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.34000	6.34000	6.34000	82.55342				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.41000	6.41000	6.41000	81.78141				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	146.64840				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	96.90989				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			1.67000	173.23191	1.67000	173.20965				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			2.53000	172.70604	2.53000	172.67985				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	100.78608				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 14/03/2022 Spot Bond					0.00000	100.12584				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.71142				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.42118				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.86954				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.38317				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.45720				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.03287				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	112.40122				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.87679				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.06444				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.44044				0.00	0	
Total FRC286 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 FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.02838				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	100.75626				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.58803				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.59808				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.16980				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.71208				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.96858				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.41985				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.87473				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.37122				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.91982				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.02769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.03212				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 20/06/2024 Spot Bond					0.00000	100.03551				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC312 On 13/10/2026 Spot Bond					0.00000	101.13835				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC314 On 15/09/2033 Spot Bond					0.00000	100.11756				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC315 On 31/07/2034 Spot Bond					0.00000	100.88118				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC316 On 20/12/2024 Spot Bond					0.00000	100.03169				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC317 On 20/12/2026 Spot Bond					0.00000	100.03532				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.17803				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC321 On 20/06/2026 Spot Bond					0.00000	100.03233				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC322 On 02/04/2024 Spot Bond					0.00000	101.19714				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC323 On 20/12/2022 Spot Bond					0.00000	100.86588				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC327 On 30/09/2022 Spot Bond					0.00000	101.15021				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.38587				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.69110				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.01270				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.87145				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	103.41025				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.73222				0.00	0	160,000,00
Total FRC339 SPOT										0.00	0	160,000,00
Total For FRC339										0.00	0	160,000,00
FRC340 On 20/02/2024 Spot Bond					0.00000	100.99464				0.00	0	360,000,00
Total FRC340 SPOT										0.00	0	360,000,00
Total For FRC340										0.00	0	360,000,00
FRC341 On 20/12/2024 Spot Bond					0.00000	100.04230				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.01452				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	101.08802				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.03792				0.00	0	
Total FRC346 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 FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.68925				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.08944				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.94304				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.85503				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.37822				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.39197				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.04589				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	101.32354				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.04735				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.93701				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.05466				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.70304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.96207				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.00875				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.90176				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	101.27024				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.69674				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.56229				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.69680				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.05075				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.40557				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	100.08678				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.08704				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC371 On 25/04/2023 Spot Bond					0.00000	101.03689				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.03215				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	100.08937				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.04303				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.04511				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.04486				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.02877				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.31000	2.31000	2.31000	172.81507				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.25000	2.25000	2.25000	172.85198				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.26000	2.26000	2.26000	172.84582				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.38000	102.84630	4.38000	102.82545				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.87000	110.17179	4.87000	110.14824				0.00	0	
Total FRI38 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 FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.90971			0.00	0	
Total FRJ022 SPOT									0.00	0	
Total For FRJ022									0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.59685			0.00	0	
Total FRJ22 SPOT									0.00	0	
Total For FRJ22									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.54091			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.19256			0.00	0	2,410,000,00
Total FRJ24 SPOT									0.00	0	2,410,000,00
Total For FRJ24									0.00	0	2,410,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.94504			0.00	805,000,000	2,002,955,00
Total FRJ25 SPOT									0.00	805,000,000	2,002,955,00
Total For FRJ25									0.00	805,000,000	2,002,955,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.33505			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.79100			0.00	5,000,000,000	2,500,000,00
Total FRJ27 SPOT									0.00	5,000,000,000	2,500,000,00
Total For FRJ27									0.00	5,000,000,000	2,500,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.99996			0.00	0	
Total FRJ28 SPOT									0.00	0	
Total For FRJ28									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.44589			0.00	0	700,000,00
Total FRJ29 SPOT									0.00	0	700,000,00
Total For FRJ29									0.00	0	700,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.99992			0.00	0	
Total FRJ31 SPOT									0.00	0	
Total For FRJ31									0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.41300	4.41300	4.41300	98.22385			0.00	0	
Total FRS100 SPOT									0.00	0	
Total For FRS100									0.00	0	
FRS100 On 31/01/2038 Spot Bond			4.84000	4.84000	4.84000	110.57169			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.38115				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.83024				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.98000	108.63561	4.98000	108.61204				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.70000	221.66228	4.70000	221.61572				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.12000	106.71735	5.12000	106.69381				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.73000	4.73000	4.73000	220.98085				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.39000	148.79640	3.39000	148.77045				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	128.13559	3.70500	128.11215				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.92000	109.47032	4.92000	109.44678				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.85000	218.51004	4.85000	218.46327				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.90000	217.47131	4.90000	217.42450				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			2.92000	121.13060	2.92000	151.02542				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.93000	216.85095	4.93000	216.80412				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.12000	106.71735	5.12000	106.69381				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.23000	193.39688	4.23000	193.35868				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.87000	97.10806	5.87000	97.08474				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.12000	194.65396	4.12000	194.61610				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.18000	193.96713	4.18000	193.92910				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.44000	206.62551	5.44000	206.57804				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.82000	97.71527	5.82000	97.69192				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	106.69381				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.10000	106.98889	5.10000	106.96535				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.99000	196.15157	3.99000	196.11410				0.00	0	
Total FRS137 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 FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.21000	211.16296	5.21000	211.11576				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.12000	194.65396	4.12000	194.61610				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.12000	194.65396	4.12000	194.61610				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.52100	201.66423	3.52100	201.62824				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.69000	147.37865	3.69000	147.35177				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.37000	173.41612	1.37000	173.39523				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.47000	190.68603	4.47000	190.64716				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.51000	190.23845	4.51000	190.19944				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.66000	147.51972	3.66000	147.49292				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.98500	196.20943	3.98500	196.17198				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.52000	4.52000	4.52000	190.08772				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	15.85514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	5.85714				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	101.00444				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.10651				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.02892				0.00	400,000,000	100,000,000
Total FRS180 SPOT										0.00	400,000,000	100,000,000
Total For FRS180										0.00	400,000,000	100,000,000
FRS18(On 27/09/2025 Spot Bond					0.00000	101.43658				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	177.16157				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	198.99810				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	146.35259				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	179.12739				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	33.38824				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS197 On 05/08/2024 Spot Bond					0.00000	100.66382				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.76178				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.65040				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.42358				0.00	300,000,000	100,000,000
Total FRS201 SPOT										0.00	300,000,000	100,000,000
Total For FRS201										0.00	300,000,000	100,000,000
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	101.09007				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.52370				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										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	100.02470				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS221										0.00	0	
FRS22: On 06/07/2022 Spot Bond					0.00000	102.22690				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	100.01452				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 31/07/2022 Spot Bond					0.00000	101.44232				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	100.61391				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	102.99123				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	112.64492				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	116.71077				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	98.51816				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.73547				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	78.09696				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.32730				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	110.87163				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.01822				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.63904				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS247 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	
FRS248 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	
FRS250 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	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.68567				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS252 On 31/01/2022 Spot Bond					0.00000	100.68714				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	100.59119				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.68273				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.28173				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	108.69117				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	99.83801				0.00	0	
Total FRS259 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 FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	99.88766				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.43325				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	101.51785				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	108.81470				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.52940				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	106.58539				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	102.40712				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	101.81826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.10426				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.48376				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	100.24696				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS275 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 12/11/2021 Spot Bond					0.00000	100.08623				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.14388				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000,00
Total FRS279 SPOT										0.00	0	3,500,000,00
Total For FRS279										0.00	0	3,500,000,00
FRS36 On 07/12/2023 Spot Bond			1.72000	1.72000	1.72000	320.99368				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.46000	322.76362	1.46000	322.72398				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.46000	1.46000	1.46000	322.72398				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.61000	173.88450	0.61000	173.86718				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS51 On 31/01/2022 Spot Bond			0.61000	173.88450	0.61000	173.86718			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.75065			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.82000	102.10918	4.82000	102.08749			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.22000	73.55301	4.22000	112.94726			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	151.55895			0.00	0	
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	150.20519			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.52000	2.52000	2.52000	315.74363			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.33000	5.33000	5.33000	103.77600			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.32000	115.76539	6.32000	115.74570			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.64000	111.93592	6.64000	111.91606			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.18000	114.17746	7.18000	114.15546		258,886,388,000.00		36,056,600	18,446,00
Total FRX26 SPOT								258,886,388,000.00		36,056,600	18,446,00
Total For FRX26								258,886,388,000.00		36,056,600	18,446,00
FRX27 On 07/03/2027 Spot Bond			7.31000	113.21179	7.31000	113.18935			0.00	0	100,000,00
Total FRX27 SPOT									0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRX27									0.00	0	100,000,00
FRX28 On 26/07/2028 Spot Bond			7.86000	113.38453	7.86000	113.36077			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.55000	108.47062	8.55000	108.44593		8,550,000,000,000.00	1,000,000,000	1,000,000,00	
Total FRX30 SPOT								8,550,000,000,000.00	1,000,000,000	1,000,000,00	
Total For FRX30								8,550,000,000,000.00	1,000,000,000	1,000,000,00	
FRX31 On 21/02/2031 Spot Bond			8.86500	104.83319	8.86500	104.80849		8,865,000,000,000.00	1,000,000,000	1,000,000,00	
Total FRX31 SPOT								8,865,000,000,000.00	1,000,000,000	1,000,000,00	
Total For FRX31								8,865,000,000,000.00	1,000,000,000	1,000,000,00	
FRX32 On 31/03/2032 Spot Bond			9.09500	109.32403	9.09500	109.29745		0.00	0		
Total FRX32 SPOT								0.00	0		
Total For FRX32								0.00	0		
FRX45 On 14/04/2045 Spot Bond			10.43000	82.35633	10.43000	82.33346		0.00	0		
Total FRX45 SPOT								0.00	0		
Total For FRX45								0.00	0		
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.36639		0.00	0		
Total FS6A2 SPOT								0.00	0		
Total For FS6A2								0.00	0		
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.72686		0.00	0		
Total FS6A3 SPOT								0.00	0		
Total For FS6A3								0.00	0		
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.46828		0.00	0		
Total FS6B1 SPOT								0.00	0		
Total For FS6B1								0.00	0		
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.44584		0.00	0		
Total FS7A2 SPOT								0.00	0		
Total For FS7A2								0.00	0		
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.46107		0.00	0		
Total FS7A3 SPOT								0.00	0		
Total For FS7A3								0.00	0		
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.46556		0.00	0		
Total FS7B1 SPOT								0.00	0		
Total For FS7B1								0.00	0		
GBL05 On 07/11/2022 Spot Bond					0.00000	100.42029		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.31389				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.43297				0.00	0	300,000,00
Total GH5A11 SPOT										0.00	0	300,000,00
Total For GH5A11										0.00	0	300,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.45865				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.40580				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.41601				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.58095				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.55500	114.66132	3.55500	114.64075				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.29670				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.04004				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.10000	112.15037	6.10000	112.13196				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.51107				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond					0.00000	101.90745				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.45000	107.39004	6.45000	112.25210				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.00532				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.93602				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.33626				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.62613				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.96875				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.85946				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.15869				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.85479				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.68484				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.32697				0.00	0	
Total GRT31 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 GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.63215				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.40699				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.59743				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.51389				0.00	100,000,000	800,000,00
Total GRT36 SPOT										0.00	100,000,000	800,000,00
Total For GRT36										0.00	100,000,000	800,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	99.89175				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.75028				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.59611				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.01269				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.48976				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.92342				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.90227				0.00	0	100,000,00
Total GRT47 SPOT										0.00	0	100,000,00
Total For GRT47										0.00	0	100,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.17113				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.96277				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.48245				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.98521				0.00	0	180,000,00
Total H10T3 SPOT										0.00	0	180,000,00
Total For H10T3										0.00	0	180,000,00
H10T4 On 23/02/2023 Spot Bond					0.00000	101.48140				0.00	0	240,000,00
Total H10T4 SPOT										0.00	0	240,000,00
Total For H10T4										0.00	0	240,000,00
H12T1 On 28/09/2021 Spot Bond					0.00000	101.07027				0.00	0	180,000,00
Total H12T1 SPOT										0.00	0	180,000,00
Total For H12T1										0.00	0	180,000,00
H12T2 On 12/08/2022 Spot Bond					0.00000	100.65631				0.00	0	180,000,00
Total H12T2 SPOT										0.00	0	180,000,00
Total For H12T2										0.00	0	180,000,00
H12T3 On 19/03/2025 Spot Bond					0.00000	100.02699				0.00	0	180,000,00
Total H12T3 SPOT										0.00	0	180,000,00
Total For H12T3										0.00	0	180,000,00
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.31707				0.00	0	120,000,00
Total HC5T5 SPOT										0.00	0	120,000,00
Total For HC5T5										0.00	0	120,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	98.47533				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.41629				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.84963				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HILB11 On 15/03/2024 Spot Bond					0.00000	100.33343			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.21821			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.14312			0.00	0	
Total HILB13 SPOT									0.00	0	
Total For HILB13									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.88381			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.89124			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.89344			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.06000	318.79322	2.06000	318.74887			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.41000	2.41000	2.41000	324.87778			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.96000	103.07628	9.96000	103.04906			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.71000	78.58055	4.71000	102.29673			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.07500	88.97602	11.07500	88.94996		763,291,215,000.00	68,920,200	4,074,460,100	
Total HWAY34 SPOT								763,291,215,000.00	68,920,200	4,074,460,100	
Total For HWAY34								763,291,215,000.00	68,920,200	4,074,460,100	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.42157	100.00000	10.39863		0.00	0		
Total HWAY34/R208 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 HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.20500	87.73678	11.20500	87.71080			0.00	0	5,020,000,00
Total HWAY35 SPOT									0.00	0	5,020,000,00
Total For HWAY35									0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.42007	100.00000	10.39713			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.16217			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.97295			0.00	0	160,000,00
Total HWF12 SPOT									0.00	0	160,000,00
Total For HWF12									0.00	0	160,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.33012			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.30000	154.08412	2.24000	154.35937		174,548,319,280,000.00	75,890,573,600	352,942,023,80	
Total I2025 SPOT								174,548,319,280,000.00	75,890,573,600	352,942,023,80	
Total For I2025								174,548,319,280,000.00	75,890,573,600	352,942,023,80	
I2029 On 31/03/2029 Spot Bond			3.10000	113.89470	3.08500	113.99395		157,666,838,240,000.00	50,860,270,400	189,295,322,50	
Total I2029 SPOT								157,666,838,240,000.00	50,860,270,400	189,295,322,50	
Total For I2029								157,666,838,240,000.00	50,860,270,400	189,295,322,50	
I2033 On 28/02/2033 Spot Bond			3.90500	107.82663	3.88000	108.07574		318,225,325,533,500.00	81,491,760,700	197,529,090,40	
Total I2033 SPOT								318,225,325,533,500.00	81,491,760,700	197,529,090,40	
Total For I2033								318,225,325,533,500.00	81,491,760,700	197,529,090,40	
I2038 On 31/01/2038 Spot Bond			4.23000	119.64123	4.22000	119.77315		282,333,597,399,000.00	66,745,531,300	388,446,393,00	
Total I2038 SPOT								282,333,597,399,000.00	66,745,531,300	388,446,393,00	
Total For I2038								282,333,597,399,000.00	66,745,531,300	388,446,393,00	
I2046 On 31/03/2046 Spot Bond			4.26500	107.13084	4.23000	107.74602		547,723,693,237,000.00	128,422,905,800	338,410,852,50	
Total I2046 SPOT								547,723,693,237,000.00	128,422,905,800	338,410,852,50	
Total For I2046								547,723,693,237,000.00	128,422,905,800	338,410,852,50	
I2050 On 31/12/2050 Spot Bond			4.24500	110.79439	4.22500	111.18464		114,915,399,547,500.00	27,070,765,500	308,462,824,20	
Total I2050 SPOT								114,915,399,547,500.00	27,070,765,500	308,462,824,20	
Total For I2050								114,915,399,547,500.00	27,070,765,500	308,462,824,20	
IBL101 On 24/05/2022 Spot Bond			5.99500	5.99500	5.99500	104.96584		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 IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.84882				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.18000	318.00663	2.18000	317.96139				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.50235				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.43115				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.67657				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.52759				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.01587				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.38719				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.98135				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.62254				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.23986				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL134 On 17/10/2024 Spot Bond					0.00000	101.04181				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.45707				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.42863				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.65338				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.60014				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.44988				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.44761				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.02829				0.00	1,600,000,000	450,000,000
Total IBL145 SPOT										0.00	1,600,000,000	450,000,000
Total For IBL145										0.00	1,600,000,000	450,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.24011				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.35797				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.37316				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.11542				0.00	0	
Total IBL150 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 IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.45254				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.82198				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.77885				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.80458				0.00	0	110,000,00
Total IBL157 SPOT										0.00	0	110,000,00
Total For IBL157										0.00	0	110,000,00
IBL159 On 09/02/2023 Spot Bond					0.00000	100.60524				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.76833				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.62697				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.07265				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.98795				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.47758				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.49433				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.88032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.91132				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.50466				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.44014				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.38261				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.39596				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.28733				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.16059				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.16628				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.69000	0.69000	0.69000	173.81738				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.64000	108.91571	6.64000	108.89637				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			0.96000	173.66848	0.96000	173.64952				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			5.07000	108.86277	5.07000	108.84796				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.55514				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.25000	106.70525	8.25000	106.68181				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.83500	112.30087	9.83500	112.57092				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.24169				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.97000	110.69117	8.97000	110.66465				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.04260				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.57241				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.56504				0.00	0	260,000,00
Total IDCG15 SPOT										0.00	0	260,000,00
Total For IDCG15										0.00	0	260,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.18411				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.64700				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.12485				0.00	0	
Total IDCG18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.77693				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.02532				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.64207				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.94486				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.10325				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.70000	105.33675	7.70000	105.31501				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	101.35991				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.30214				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.88426				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.32032				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.69816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.96039				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.27415				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.02598				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.83593				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.33382				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.72252				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.02595				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.64688				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.65835				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	99.93242				0.00	200,000,000	100,000,000
Total IPF30 SPOT										0.00	200,000,000	100,000,000
Total For IPF30										0.00	200,000,000	100,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	98.40510				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.25986				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.13581				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.49868				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.07507				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.39171	2.75000	100.38423				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.88000	186.15431	4.88000	186.11433				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.43466				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.97936				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.11000	2.11000	2.11000	172.93818				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	99.91639				0.00	0	
Total IV040 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 IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.01000	99.86850	8.01000	99.84662				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.14949				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.01500	8.01500	8.01500	104.86833				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.10675				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.56000	173.29941	1.56000	173.27767				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.90353				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.47025				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.78000	187.24823	4.78000	187.20849				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.49500	104.03014	6.49500	104.01187				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.67302				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.64070				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.86156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.28768				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.69191				0.00	0	410,000,00
Total IVC145 SPOT										0.00	0	410,000,00
Total For IVC145										0.00	0	410,000,00
IVC146 On 03/06/2023 Spot Bond					0.00000	100.73670				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.01320				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.27009				0.00	0	490,000,00
Total IVC148 SPOT										0.00	0	490,000,00
Total For IVC148										0.00	0	490,000,00
IVC149 On 13/12/2021 Spot Bond					0.00000	100.25777				0.00	0	450,000,00
Total IVC149 SPOT										0.00	0	450,000,00
Total For IVC149										0.00	0	450,000,00
IVC152 On 15/12/2024 Spot Bond					0.00000	100.14217				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.36377				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.02742				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC165 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.24612				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.02003				0.00	0	210,000,00
Total IVC177 SPOT										0.00	0	210,000,00
Total For IVC177										0.00	0	210,000,00
IVC178 On 09/07/2023 Spot Bond					0.00000	101.23188				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.58888				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.00015				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	99.86114				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.88375	7.40000	101.86353				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.42629				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.34361				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.57425				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.10486				0.00	0	
Total IVC190 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 IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.04764	7.23000	101.02815				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	99.90085				0.00	0	140,000,00
Total IVC196 SPOT										0.00	0	140,000,00
Total For IVC196										0.00	0	140,000,00
IVC198 On 13/08/2026 Spot Bond					0.00000	100.74831				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.37931				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.46582	7.45000	100.44552				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.22221				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.93429				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.87960				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.78130				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	99.61954				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.54156				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.46371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.38599				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.22159				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.14329				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.06512				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.15000	4.15000	4.15000	98.99822				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.03591				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.98000	104.54875	5.98000	104.53172				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.02111				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.58540				0.00	0	310,000,00
Total KAP013 SPOT										0.00	0	310,000,00
Total For KAP013										0.00	0	310,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	100.95571				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond					0.00000	100.75291				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.97945				0.00	0	260,000,00
Total KAP016 SPOT										0.00	0	260,000,00
Total For KAP016										0.00	0	260,000,00
KAP017 On 19/10/2023 Spot Bond					0.00000	101.04439				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.22078				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.86295				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.10725				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.10762				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.84310				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.79000	127.21873	8.79000	127.18899				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.43187				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.49000	108.42859	6.49000	108.40967				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.28028				0.00	200,000,000	100,000,00
Total LGL07 SPOT										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL07										0.00	200,000,000	100,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.11367				0.00	200,000,000	100,000,000
Total LGL08 SPOT										0.00	200,000,000	100,000,000
Total For LGL08										0.00	200,000,000	100,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	102.05224				0.00	200,000,000	190,000,000
Total LGL09 SPOT										0.00	200,000,000	190,000,000
Total For LGL09										0.00	200,000,000	190,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.54275				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LGL11 On 09/09/2026 Spot Bond					0.00000	100.22183				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	101.09395				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	100.13863				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	100.49242				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	100.50586				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	100.42748				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	100.18041				0.00	0	3,000,000,000
Total MBF065 SPOT										0.00	0	3,000,000,000
Total For MBF065										0.00	0	3,000,000,000
MBF06 On 17/11/2021 Spot Bond					0.00000	100.43487				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	100.46914				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	100.27295				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.61524				0.00	0	420,000,00
Total MBF070 SPOT										0.00	0	420,000,00
Total For MBF070										0.00	0	420,000,00
MBF070 On 17/09/2024 Spot Bond					0.00000	100.06352				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	101.31792				0.00	0	210,000,00
Total MBP038 SPOT										0.00	0	210,000,00
Total For MBP038										0.00	0	210,000,00
MBP038 On 23/02/2023 Spot Bond					0.00000	100.42004				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.77402				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP043 On 27/09/2021 Spot Bond					0.00000	99.94583				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP044 On 27/09/2023 Spot Bond					0.00000	100.31836				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP045 On 26/02/2022 Spot Bond					0.00000	100.56607				0.00	0	160,000,00
Total MBP046 SPOT										0.00	0	160,000,00
Total For MBP046										0.00	0	160,000,00
MBP046 On 26/02/2024 Spot Bond					0.00000	100.36716				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP047 On 27/03/2022 Spot Bond					0.00000	99.93975				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/03/2024 Spot Bond					0.00000	99.93840				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.68749				0.00	300,000,000	330,000,000
Total MBP050 SPOT										0.00	300,000,000	330,000,000
Total For MBP050										0.00	300,000,000	330,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.40880				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.94073				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.70000	7.70000	7.70000	113.14278				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.83000	105.50803	5.83000	105.49156				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.32353				0.00	0	470,000,000
Total MMIG06 SPOT										0.00	0	470,000,000
Total For MMIG06										0.00	0	470,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.97957				0.00	0	200,000,000
Total MMIG07 SPOT										0.00	0	200,000,000
Total For MMIG07										0.00	0	200,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	101.11785				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.35000	106.55029	8.35000	106.52647				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.23606				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.60000	96.66620	8.60000	96.65292				0.00	0	
Total MML04 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 MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	102.06292				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.88791				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.55214				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.62818				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.97024				0.00	0	100,000,00
Total MTN13 SPOT										0.00	0	100,000,00
Total For MTN13										0.00	0	100,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	100.62337				0.00	0	670,000,00
Total MTN14 SPOT										0.00	0	670,000,00
Total For MTN14										0.00	0	670,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	100.64671				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.18131				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.93551				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.59502				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.22430				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.02730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.64097				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.93774				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.29500	101.15102	8.29500	101.12868				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.01252				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.08156				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.94454				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	99.89078				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.09805				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.10483				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.11109				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	99.91641				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2021 Spot Bond					0.00000	100.46936				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.46936				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.50191				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.50184				0.00	0	100,000,00
Total MWAR06 SPOT										0.00	0	100,000,00
Total For MWAR06										0.00	0	100,000,00
N6D26 On 20/03/2026 Spot Bond					0.00000	100.56828				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.02965				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.03885				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.26556				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.02545				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.03334				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.04005				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.04620				0.00	0	
Total N7E25 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 N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.23000	105.06580	6.23000	105.04828				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.58000	107.42009	6.58000	107.40119				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.23000	106.40953	9.23000	106.38345				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.92872				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.87215				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.76810				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.98573				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.79492				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.77291				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.14500	108.26454	6.14500	108.24644				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.44500	102.24438	5.44500	102.22944				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.56500	109.66698	6.56500	109.64772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.82000	112.24191	7.82000	112.21838				0.00	0	50,000,00
Total NBK17A SPOT										0.00	0	50,000,00
Total For NBK17A										0.00	0	50,000,00
NBK19 On 01/06/2022 Spot Bond			5.97500	105.42270	5.97500	105.40574				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.13500	115.86775	7.13500	115.84555				0.00	0	250,000,00
Total NBK20A SPOT										0.00	0	250,000,00
Total For NBK20A										0.00	0	250,000,00
NBK21 On 21/07/2027 Spot Bond			8.16500	113.07478	8.16500	113.05020				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.07000	109.00249	5.07000	108.98766				0.00	0	70,000,00
Total NBK22A SPOT										0.00	0	70,000,00
Total For NBK22A										0.00	0	70,000,00
NBK23 On 19/11/2025 Spot Bond			6.83500	117.39211	6.83500	117.37068				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.87500	118.45323	7.87500	118.42837				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.61469				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.55500	5.55500	5.55500	107.82745				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.87694				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	38.22088	100.00000	38.13675				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26I On 22/04/2026 Spot Bond					0.00000	103.65097				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.05500	115.86712	8.05500	115.84225				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.51000	109.24858	5.51000	109.23245				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			7.24500	114.64309	7.24500	114.62093				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			5.93000	108.99909	5.93000	108.98178				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.65000	110.93029	5.65000	110.91350				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.92128				0.00	0	280,000,0€
Total NBK31B SPOT										0.00	0	280,000,0€
Total For NBK31B										0.00	0	280,000,0€
NBK35I On 10/05/2023 Spot Bond					0.00000	102.37842				0.00	0	130,000,0€
Total NBK35B SPOT										0.00	0	130,000,0€
Total For NBK35B										0.00	0	130,000,0€
NBK36I On 10/05/2026 Spot Bond					0.00000	104.49454				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.02500	10.02500	10.02500	74.37613				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.77852				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.83539				0.00	0	
Total NBK42B 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 NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.16886				0.00	60,000,000	80,000,00
Total NBK43B SPOT										0.00	60,000,000	80,000,00
Total For NBK43B										0.00	60,000,000	80,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.23879				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.48002				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.86913				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.59302				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.30710				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.56554				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.59804				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.16730				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.00580				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.13194				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.78657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.70572				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.80370				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.15414				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.60996				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.80162				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.47483				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.87111				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.99382				0.00	0	700,000,00
Total NBKB64 SPOT										0.00	0	700,000,00
Total For NBKB64										0.00	0	700,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.02910				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			9.19500	103.28386	9.19500	103.25821				0.00	0	
Total NCLN83 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 NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.02883			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.23000	102.83371	9.23000	102.80809			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.02910			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.02941			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.02995			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.11676			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.11676			0.00	0	140,000,00
Total NDAL03 SPOT									0.00	0	140,000,00
Total For NDAL03									0.00	0	140,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.37977			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total NGL01 SPOT									0.00	0	
Total For NGL01									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.48800			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.30983			0.00	200,000,000	275,000,00
Total NGL02 SPOT									0.00	200,000,000	275,000,00
Total For NGL02									0.00	200,000,000	275,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.65537			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.30958				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.06004				0.00	200,000,000	100,000,000
Total NGL05 SPOT										0.00	200,000,000	100,000,000
Total For NGL05										0.00	200,000,000	100,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	100.45922				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.54802				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.62422				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.22749				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.80015				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.60497				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.04194				0.00	0	338,525,000
Total NGT103 SPOT										0.00	0	338,525,000
Total For NGT103										0.00	0	338,525,000
NGT10 On 15/01/2025 Spot Bond					0.00000	105.20176				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.42317				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10I On 05/08/2025 Spot Bond					0.00000	104.08173				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.66813				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10I On 08/09/2026 Spot Bond					0.00000	104.18055				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.12636				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.78601				0.00	0	170,000,00
Total NHM007 SPOT										0.00	0	170,000,00
Total For NHM007										0.00	0	170,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	102.28701				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.07847				0.00	0	190,000,00
Total NHM011 SPOT										0.00	0	190,000,00
Total For NHM011										0.00	0	190,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.15383				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.64797				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.17338				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.92239				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.60423				0.00	0	
Total NHM018 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.77724				0.00	0	100,000,00
Total NHM019 SPOT										0.00	0	100,000,00
Total For NHM019										0.00	0	100,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	100.57761				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	217.42450				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.49000	3.49000	3.49000	201.99888				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.99500	2.99500	2.99500	150.66291				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.38000	3.38000	3.38000	111.69278				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.97000	4.97000	4.97000	108.75064				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	150.15710				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	200.61803	3.45000	200.58262				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	151.12225				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.13500	3.13500	3.13500	209.06705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.28000	207.33394	3.28000	207.29829				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.08500	107.19308	5.08500	107.16954				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.56617				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.48500				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.87748				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.61328				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.78912				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.83973				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.14214				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.46973				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.02196				0.00	300,000,000	100,000,000
Total NN034 SPOT										0.00	300,000,000	100,000,000
Total For NN034										0.00	300,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN036 On 28/02/2023 Spot Bond					0.00000	100.72966				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	116.26981				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.23629				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.47743				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.64018				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	140.30242				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.74024				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.09948				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	132.83609				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.13882				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	120.29507				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.26706				0.00	0	
Total NN054 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.34853				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.21201				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.88345				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.14616				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.19303				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.53251				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.25404				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.05111				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.48754				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.03016				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.26306				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.12312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.03016				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	103.37386				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	121.47000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	117.83000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	123.47000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	122.04000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	121.61449				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	109.86552				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.48004				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	92.54456				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	107.98548				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 01/08/2022 Spot Bond					0.00000	109.86552				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	107.97383				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	99.91993				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.81018				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.81018				0.00	0	145,250,00
Total NNF041 SPOT										0.00	0	145,250,00
Total For NNF041										0.00	0	145,250,00
NNF04 On 20/07/2026 Spot Bond					0.00000	94.83415				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	101.75301				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.72685				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	100.70950				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	96.35256				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	101.66562				0.00	0	
Total NNF047 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 NNF047										0.00	0	
NNF047 On 05/05/2022 Spot Bond					0.00000	100.61344				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 08/11/2021 Spot Bond					0.00000	100.59415				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF049 On 12/11/2021 Spot Bond					0.00000	100.54354				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF050 On 18/11/2021 Spot Bond					0.00000	100.45788				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF051 On 22/02/2022 Spot Bond					0.00000	100.44163				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF052 On 23/11/2021 Spot Bond					0.00000	100.38931				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF053 On 30/11/2021 Spot Bond					0.00000	100.29034				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF054 On 08/12/2021 Spot Bond					0.00000	100.17738				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF055 On 13/12/2021 Spot Bond					0.00000	100.11355				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF056 On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total NNF057 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For NNF057									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
NNF057 On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total NNF058 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For NNF058									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
NNF058 On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.73170				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.47028				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.93533				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.46450				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.46539				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.42169				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.34483				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.12066				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.49797				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.47753				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.38127				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.20988			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.39341			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.65000	110.70721	6.65000	110.68753			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.39000	201.64904	2.39000	201.61921			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.53500	117.70960	9.53500	117.67964			0.00	0	240,000,00
Total NRA028 SPOT									0.00	0	240,000,00
Total For NRA028									0.00	0	240,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	16.06355	100.00000	16.02800			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.20043			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.89251			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.09486			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.12638			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.12801			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.09319			0.00	0	
Total NTC29 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.18343				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.48247				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.02780				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.21659				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.82000	102.27354	5.82000	102.25767				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.43000	110.78020	7.43000	110.75788				0.00	0	3,530,000,00
Total OML07 SPOT										0.00	0	3,530,000,00
Total For OML07										0.00	0	3,530,000,00
OML09 On 14/09/2022 Spot Bond			6.04500	104.79849	6.04500	104.78124				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.77500	112.30365	7.77500	112.28000				0.00	0	690,000,00
Total OML10 SPOT										0.00	0	690,000,00
Total For OML10										0.00	0	690,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.05632				0.00	450,000,000	230,000,00
Total OML11 SPOT										0.00	450,000,000	230,000,00
Total For OML11										0.00	450,000,000	230,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.01236				0.00	0	160,000,00
Total OML12 SPOT										0.00	0	160,000,00
Total For OML12										0.00	0	160,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.48393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.46682				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.06129				0.00	0	100,000,00
Total PEP03 SPOT										0.00	0	100,000,00
Total For PEP03										0.00	0	100,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.76202				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.35505				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.11200				0.00	200,000,000	100,000,00
Total PMM53 SPOT										0.00	200,000,000	100,000,00
Total For PMM53										0.00	200,000,000	100,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.36325				0.00	0	180,000,00
Total PMM56 SPOT										0.00	0	180,000,00
Total For PMM56										0.00	0	180,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.50583				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.56845				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.57739				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.58633				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.49000	115.52903	7.45000	115.69048				669,220,319,815,000.00	1,290,950,643,500	762,438,186,50
Total R186 SPOT										9,220,319,815,000.00	290,950,643,500	762,438,186,50
Total For R186										9,220,319,815,000.00	290,950,643,500	762,438,186,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R197	On	07/12/2023			1.11000	325.10894	1.11000	325.07208			555,228,327,000.00	500,205,700	45,537,364,40
Total R197 SPOT											555,228,327,000.00	500,205,700	45,537,364,40
Total For R197											555,228,327,000.00	500,205,700	45,537,364,40
R202	On	07/12/2033			3.90000	239.42842	3.90000	239.38328			2,393,133,600,000.00	613,624,000	173,944,857,90
Total R202 SPOT											2,393,133,600,000.00	613,624,000	173,944,857,90
Total For R202											2,393,133,600,000.00	613,624,000	173,944,857,90
R2023	On	28/02/2023			5.01000	104.23959	4.98000	104.26759			188,563,930,062,000.00	636,439,906,200	1,073,368,435,70
Total R2023 SPOT											188,563,930,062,000.00	636,439,906,200	1,073,368,435,70
Total For R2023											188,563,930,062,000.00	636,439,906,200	1,073,368,435,70
R2030	On	31/01/2030			9.05000	95.09250	8.98000	95.45917			934,970,084,095,000.00	1,539,775,699,900	2,140,108,578,70
Total R2030 SPOT											934,970,084,095,000.00	1,539,775,699,900	2,140,108,578,70
Total For R2030											934,970,084,095,000.00	1,539,775,699,900	2,140,108,578,70
R2032	On	31/03/2032			9.73000	90.23448	9.66500	90.60667			873,357,039,285,000.00	1,220,283,354,500	1,823,656,838,70
Total R2032 SPOT											873,357,039,285,000.00	1,220,283,354,500	1,823,656,838,70
Total For R2032											873,357,039,285,000.00	1,220,283,354,500	1,823,656,838,70
R2035	On	28/02/2035			10.28000	90.43828	10.22000	90.81473			283,309,837,472,000.00	1,292,150,762,400	1,276,055,632,20
Total R2035 SPOT											283,309,837,472,000.00	1,292,150,762,400	1,276,055,632,20
Total For R2035											283,309,837,472,000.00	1,292,150,762,400	1,276,055,632,20
R2037	On	31/01/2037			10.50000	86.13521	10.44000	86.51393			799,029,658,450,000.00	552,288,538,900	1,589,768,900,20
Total R2037 SPOT											799,029,658,450,000.00	552,288,538,900	1,589,768,900,20
Total For R2037											799,029,658,450,000.00	552,288,538,900	1,589,768,900,20
R2040	On	31/01/2040			10.62000	88.32591	10.56500	88.69770			758,725,103,518,000.00	259,766,958,900	720,519,655,40
Total R2040 SPOT											758,725,103,518,000.00	259,766,958,900	720,519,655,40
Total For R2040											758,725,103,518,000.00	259,766,958,900	720,519,655,40
R2044	On	31/01/2044			10.66500	85.06459	10.60000	85.51828			865,111,198,779,500.00	456,175,452,300	1,992,696,971,00
Total R2044 SPOT											865,111,198,779,500.00	456,175,452,300	1,992,696,971,00
Total For R2044											865,111,198,779,500.00	456,175,452,300	1,992,696,971,00
R2048	On	28/02/2048			10.59000	84.30404	10.53500	84.69865			174,371,959,545,000.00	866,324,075,500	1,731,148,250,20
Total R2048 SPOT											174,371,959,545,000.00	866,324,075,500	1,731,148,250,20
Total For R2048											174,371,959,545,000.00	866,324,075,500	1,731,148,250,20
R209	On	31/03/2036			10.25500	69.97187	10.19500	70.30284			521,210,269,832,000.00	733,418,846,400	858,490,055,40
Total R209 SPOT											521,210,269,832,000.00	733,418,846,400	858,490,055,40
Total For R209											521,210,269,832,000.00	733,418,846,400	858,490,055,40
R210	On	31/03/2028			2.78000	210.73583	2.78000	210.70243			83,287,046,376,000.00	29,959,369,200	114,396,855,10
Total R210 SPOT											83,287,046,376,000.00	29,959,369,200	114,396,855,10

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 For R210									13,287,046,376,000.00	29,959,369,200	114,396,855,10
R212 On 31/01/2022 Spot Bond			0.36000	174.03913	0.36000	174.02297			156,725,689,248,000.00	435,349,136,800	406,497,746,50
Total R212 SPOT									16,725,689,248,000.00	435,349,136,800	406,497,746,50
Total For R212									16,725,689,248,000.00	435,349,136,800	406,497,746,50
R213 On 28/02/2031 Spot Bond			9.40500	85.60695	9.33500	85.97551			831,034,081,937,000.00	832,645,835,400	858,261,785,30
Total R213 SPOT									1,034,081,937,000.00	832,645,835,400	358,261,785,30
Total For R213									1,034,081,937,000.00	832,645,835,400	358,261,785,30
R214 On 28/02/2041 Spot Bond			10.62500	66.77099	10.56500	67.11022			922,195,548,625,000.00	463,265,463,400	361,181,959,80
Total R214 SPOT									2,195,548,625,000.00	463,265,463,400	361,181,959,80
Total For R214									2,195,548,625,000.00	463,265,463,400	361,181,959,80
RDFB0 On 30/09/2021 Spot Bond					0.00000	99.90109			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.30840			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.93029			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.53674			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.65672			0.00	0	1,100,000,00
Total RDFB14 SPOT									0.00	0	1,100,000,00
Total For RDFB14									0.00	0	1,100,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.42748			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.58614			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.92594			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.58836			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 ¹ On 22/03/2022 Spot Bond					0.00000	100.16087				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 ¹ On 22/03/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.99997				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 ² On 29/03/2024 Spot Bond					0.00000	99.90373				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.76105				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 ² On 22/08/2024 Spot Bond					0.00000	99.02997				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 ¹ On 28/11/2024 Spot Bond					0.00000	99.34532				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 ² On 26/07/2024 Spot Bond					0.00000	100.91679				0.00	0	140,000,0€
Total RDFB27 SPOT										0.00	0	140,000,0€
Total For RDFB27										0.00	0	140,000,0€
RED13 On 13/05/2026 Spot Bond					0.00000	100.79722				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 ¹ On 17/09/2022 Spot Bond					0.00000	100.07707				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.84121				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED16 On 07/12/2021 Spot Bond					0.00000	100.45278				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.39360				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.38233				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.58233				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.82376				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.21784				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.10151				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.37629				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.01489				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.99520				0.00	200,000,000	100,000,000
Total RES50 SPOT										0.00	200,000,000	100,000,000
Total For RES50										0.00	200,000,000	100,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.65886				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,000
Total RES53 SPOT										0.00	0	50,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES53										0.00	0	50,000,000.00
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.66000	108.48501	6.66000	108.46560				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.38500	97.39635	11.38500	97.36688			113,850,000,000.00	0.00	10,000,000	10,000,000
Total RW28 SPOT									113,850,000,000.00	0.00	10,000,000	10,000,000
Total For RW28									113,850,000,000.00	0.00	10,000,000	10,000,000
RW31 On 30/06/2031 Spot Bond			10.63500	102.74636	10.63500	102.71727				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	99.95713				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.67000	102.39634	9.67000	102.36992				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.14000	107.92278	5.14000	107.90788				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.73764				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.77507				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.22000	114.55927	7.22000	114.53719				0.00	0	189,300,000
Total SBS20 SPOT										0.00	0	189,300,000
Total For SBS20										0.00	0	189,300,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.38293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.17000	109.65981	6.17000	109.64169				0.00	0	11,789,900,00
Total SBS27 SPOT										0.00	0	11,789,900,00
Total For SBS27										0.00	0	11,789,900,00
SBS3 On 25/05/2026 Spot Bond			7.27500	106.28812	7.27500	106.26748				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.58000	112.81170	7.58000	112.78877				0.00	0	100,000,00
Total SBS31 SPOT										0.00	0	100,000,00
Total For SBS31										0.00	0	100,000,00
SBS34 On 19/09/2024 Spot Bond			6.44000	109.91853	6.44000	109.89929				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.55500	108.87836	6.55500	108.85929				0.00	0	70,000,00
Total SBS38 SPOT										0.00	0	70,000,00
Total For SBS38										0.00	0	70,000,00
SBS39 On 29/01/2030 Spot Bond			8.49500	108.61722	8.49500	108.59267				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.05500	103.67801	4.05500	103.66657				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.24500	108.77715	5.24500	108.76185				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.98000	116.81059	6.98000	116.78882				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.77000	118.58364	7.77000	118.55908				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.39500	108.08368	5.39500	108.06805				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS47 On 15/02/2023 Spot Bond					0.00000	101.83653				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.08440				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.47000	103.08631	4.47000	103.07389				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.04000	6.04000	6.04000	109.48199				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.39369				0.00	670,997,500	670,997,500
Total SBS52 SPOT										0.00	670,997,500	670,997,500
Total For SBS52										0.00	670,997,500	670,997,500
SBS53 On 03/05/2027 Spot Bond					0.00000	103.69165				0.00	0	700,000,000
Total SBS53 SPOT										0.00	0	700,000,000
Total For SBS53										0.00	0	700,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	100.71294				0.00	400,000,000	100,000,000
Total SBS55 SPOT										0.00	400,000,000	100,000,000
Total For SBS55										0.00	400,000,000	100,000,000
SBS56 On 12/06/2022 Spot Bond			4.86500	105.35623	4.86500	105.34239				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.80462				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.97093				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.40605				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.48882				0.00	0	
Total SBS62 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 SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.30032				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.89722				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.30560				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.19889				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.84389				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.84705				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.30282				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.51000	322.43034	1.51000	322.39029				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	218.46327				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.44887				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.46412				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2022 Spot Bond					0.00000	101.66748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.03479				0.00	0	2,690,000,00
Total SBT102 SPOT										0.00	0	2,690,000,00
Total For SBT102										0.00	0	2,690,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.25052				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	103.91957				0.00	0	150,000,00
Total SBT104 SPOT										0.00	0	150,000,00
Total For SBT104										0.00	0	150,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.23026				0.00	0	70,000,00
Total SBT201 SPOT										0.00	0	70,000,00
Total For SBT201										0.00	0	70,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.96001				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.35000	111.32573	6.35000	111.30672				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.61580				0.00	0	660,000,00
Total SBT204 SPOT										0.00	0	660,000,00
Total For SBT204										0.00	0	660,000,00
SBT205 On 31/01/2025 Spot Bond					0.00000	101.93845				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.37485				0.00	500,000,000	1,200,000,00
Total SBT207 SPOT										0.00	500,000,000	1,200,000,00
Total For SBT207										0.00	500,000,000	1,200,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.29606				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	100.07584				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.82451				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	100.54229				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.56141				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.39000	106.03708	8.39000	100.98749				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.56278				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.66823				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.58288				0.00	0	120,000,00
Total SLRA6 SPOT										0.00	0	120,000,00
Total For SLRA6										0.00	0	120,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.57784				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.61805				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.56785				0.00	0	
Total SLRB5 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 SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.61805				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.60798				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.67831				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.10406				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.63814				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.63310				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7			6.78000	112.49973	6.78000	112.47923				0.00	0	
SNT03 On 12/04/2023 Spot Bond										0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.48223				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.36238				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.61559				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.82407				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.43111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.41155				0.00	0	110,000,00
Total SPDA14 SPOT										0.00	0	110,000,00
Total For SPDA14										0.00	0	110,000,00
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.42133				0.00	0	130,000,00
Total SPDA15 SPOT										0.00	0	130,000,00
Total For SPDA15										0.00	0	130,000,00
SPG00 On 27/09/2023 Spot Bond					0.00000	99.96445				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.25368				0.00	0	2,632,560,00
Total SPG005 SPOT										0.00	0	2,632,560,00
Total For SPG005										0.00	0	2,632,560,00
SPG00 On 18/06/2022 Spot Bond					0.00000	100.07678				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.27790				0.00	400,000,000	200,000,00
Total SPG007 SPOT										0.00	400,000,000	200,000,00
Total For SPG007										0.00	400,000,000	200,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	101.42885				0.00	0	200,000,00
Total SPG008 SPOT										0.00	0	200,000,00
Total For SPG008										0.00	0	200,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	101.11996				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.43952				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.28238				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.04139				0.00	200,000,000	400,000,00
Total SSA07 SPOT										0.00	200,000,000	400,000,00
Total For SSA07										0.00	200,000,000	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	99.88714				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	147.51647				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.42500	115.82916	7.42500	115.80608				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.82500	88.91101	8.82500	88.88980				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.65469				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.08007				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.38000	110.83469	6.38000	110.81567				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.92000	109.47032	4.92000	109.44678				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.36623				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.85068				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.67277				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.14000	2.14000	2.14000	318.22360				0.00	0	
Total SSN050 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 SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.88519				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.75891				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	101.02448				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	150.44589				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	106.69381				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.92500	3.92500	3.92500	107.57660				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.96000	3.96000	3.96000	196.46164				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.36013				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.35326				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.33633				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.10850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.10584				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.25980				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.23441				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.02875				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.10533				0.00	400,000,000	100,000,000
Total SSN078 SPOT										0.00	400,000,000	100,000,000
Total For SSN078										0.00	400,000,000	100,000,000
SSN078 On 27/08/2024 Spot Bond					0.00000	100.41553				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.14967				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.74866				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.77500	4.77500	4.77500	220.03269				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	98.88792				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.98612				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/05/2025 Spot Bond					0.00000	100.28549				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	100.37996				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.23855				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			9.64500	91.86395	9.64500	91.84043				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	100.28848				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.01750				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.00500	96.22312	4.00500	198.70846				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			4.95500	90.12951	4.95500	216.28873				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 04/02/2022 Spot Bond					0.00000	100.66932				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.61156				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	101.68037				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2021 Spot Bond					0.00000	100.12023				0.00	0	
Total SSN120 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 SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.27373				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12 On 22/11/2021 Spot Bond					0.00000	100.43986				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12 On 22/02/2022 Spot Bond					0.00000	100.42562				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12 On 26/11/2021 Spot Bond					0.00000	100.36019				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12 On 30/11/2021 Spot Bond					0.00000	100.29215				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12 On 01/12/2021 Spot Bond					0.00000	100.27525				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12 On 01/12/2021 Spot Bond					0.00000	100.27582				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12 On 15/12/2021 Spot Bond					0.00000	100.09133				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12 On 21/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	3,000,000,000	
Total SSN129 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For SSN129									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
SSN13 On 21/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total SSN130 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For SSN130									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
SSN13 On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	25,000,000,000	
Total SSN131 SPOT									0.00	0	25,000,000,000	
Total For SSN131									0.00	0	25,000,000,000	
SZ25 On 30/09/2025 Spot Bond			8.02000	103.14245	8.02000	103.12029			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.42733				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.10000	103.88650	4.10000	103.87491				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.37566				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.41397				0.00	0	220,000,00
Total T17A11 SPOT										0.00	0	220,000,00
Total For T17A11										0.00	0	220,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.43254				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.63719	7.21000	100.61782				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.92103				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.39218				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.32757				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.69739				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS154 On 06/07/2023 Spot Bond					0.00000	101.61528				0.00	0	500,000,00
Total TFS154 SPOT										0.00	0	500,000,00
Total For TFS154										0.00	0	500,000,00
TFS156 On 03/09/2023 Spot Bond					0.00000	100.81150				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.14988				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.14070				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.48815				0.00	0	500,000,00
Total TFS159 SPOT										0.00	0	500,000,00
Total For TFS159										0.00	0	500,000,00
TFS161 On 27/05/2022 Spot Bond					0.00000	100.52250				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.98089				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.99567				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.39774				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.70430				0.00	0	1,000,000,00
Total TFS165 SPOT										0.00	0	1,000,000,00
Total For TFS165										0.00	0	1,000,000,00
TFS166 On 15/10/2025 Spot Bond					0.00000	101.05078				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH10A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.60626				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.10000	104.35738	4.10000	104.34573				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.57151				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.08500	103.98834	4.08500	103.97679				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.51819				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.52690				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.48401				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.64159				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.64194				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.53283				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.80207				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.99794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.92660				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.44121				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.28298				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.36911				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.42949				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.41156				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.46698				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.68462				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.73360				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.50525				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.82938				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	100.48571				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.56571				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.97576				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.65888				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.55071				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.32661				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.74840	8.49000	100.72564				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.60487				0.00	0	70,000,00
Total TH16A4 SPOT										0.00	0	70,000,00
Total For TH16A4										0.00	0	70,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.43682				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.41644				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.43438				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.51053	5.76000	100.49502				0.00	0	
Total TH16A9 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 TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.45230				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.48163				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.48326				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.47756				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.51663				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.50605				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.65235				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.72129				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.68075				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.46914				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.49840				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.64769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.36103				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.09162				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.08000	103.13700	6.08000	103.11993				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.18000	106.74331	7.18000	106.72253				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.15887				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.14775				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.90000	108.07749	7.90000	108.05461				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.49590				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.07109				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.37809				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.64091				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			6.67000	112.13160	6.67000	112.11160				368,139,978,000.00	55,193,400	4,724,489,90
Total TN23 SPOT										368,139,978,000.00	55,193,400	4,724,489,90
Total For TN23										368,139,978,000.00	55,193,400	4,724,489,90
TN23/R On 06/11/2023 Spot Bond			100.00000	30.69458	100.00000	30.62702				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.29000	104.85598	8.29000	104.83283				445,207,818,000.00	53,704,200	8,759,152,50
Total TN25 SPOT										445,207,818,000.00	53,704,200	8,759,152,50
Total For TN25										445,207,818,000.00	53,704,200	8,759,152,50
TN25/R On 19/08/2025 Spot Bond			100.00000	14.07599	100.00000	14.04501				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.25000	101.55960	9.25000	101.53466				595,079,411,950,000.00	64,332,909,400	97,055,385,90
Total TN27 SPOT										595,079,411,950,000.00	64,332,909,400	97,055,385,90
Total For TN27										595,079,411,950,000.00	64,332,909,400	97,055,385,90
TN27/R On 14/11/2027 Spot Bond			100.00000	12.53076	100.00000	12.50318				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.58000	104.32160	10.58000	104.29221				0.00	0	25,000,000,00
Total TN30 SPOT										0.00	0	25,000,000,00
Total For TN30										0.00	0	25,000,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.65965	8.00000	120.63379				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.80500	96.96171	11.80500	96.93133				35,415,000,000,000.00	3,000,000,000	2,380,000,00
Total TN40 SPOT										35,415,000,000,000.00	3,000,000,000	2,380,000,00
Total For TN40										35,415,000,000,000.00	3,000,000,000	2,380,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.89374	10.75000	104.86374				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.02624				0.00	0	220,000,00
Total TR5A11 SPOT										0.00	0	220,000,00
Total For TR5A11										0.00	0	220,000,00
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.02644				0.00	0	
Total TR5A21 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 TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.04792	7.61000	101.93673			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.02231			0.00	0	
Total TR5OM1 SPOT									0.00	0	
Total For TR5OM1									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.73086			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.09000	106.42000	6.09000	106.40266			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.54808			0.00	0	130,000,00
Total TRA3A7 SPOT									0.00	0	130,000,00
Total For TRA3A7									0.00	0	130,000,00
TRA3B On 14/11/2022 Spot Bond					0.00000	100.70854			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.94788			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.01998			0.00	0	
Total TRA4A2 SPOT									0.00	0	
Total For TRA4A2									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.07408			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.38000	110.71134	6.38000	110.69234			0.00	0	
Total TRA4A4 SPOT									0.00	0	
Total For TRA4A4									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.01998			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.07408			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond			8.62000	103.83006	8.62000	103.80612				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond					0.00000	98.76215				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	102.02325				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA4B2 On 20/06/2026 Spot Bond					0.00000	100.03021				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B1 On 20/06/2026 Spot Bond					0.00000	100.03894				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	99.22893				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	98.12895				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP256 On 11/03/2022 Spot Bond					0.00000	97.69412				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP257 On 16/03/2022 Spot Bond					0.00000	97.58647				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	96.93427				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP259 On 16/09/2022 Spot Bond					0.00000	94.98231				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.49603				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.08580				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.90541				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.42310				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.30880				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	101.16338				0.00	6,000,000,000	3,000,000,000
Total TWC380 SPOT										0.00	6,000,000,000	3,000,000,000
Total For TWC380										0.00	6,000,000,000	3,000,000,000
TWC38 On 28/10/2021 Spot Bond					0.00000	101.76301				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.52962				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.41511				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.30292				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.06732				0.00	0	
Total TWC386 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 TWC386									0.00	0	
UG26 On 09/03/2026 Spot Bond			9.86500	105.54320	9.86500	105.51512			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.54269			0.00	0	130,000,00
Total UU1A01 SPOT									0.00	0	130,000,00
Total For UU1A01									0.00	0	130,000,00
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.60803			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.63817			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.76861			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.13050			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.95051			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.41925			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.52859			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.54865			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.36675			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.40206			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	99.85912				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.10480				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.07e+017	251,129,831,000	357,191,620,700
Total for SPOT :										1.07e+017	251,129,831,000	357,191,620,700
Total Futures										1.07e+017	251,129,835,233	357,192,620,600
Total Options										5 339 050.00	5,000	128,200
Grand Total:										1.07e+017	251,129,840,233	357,192,748,800