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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/08/2021	Bond Future			11.15457	79.07265	11.05996	79.58759			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.38870	76.16408	11.29011	76.68498			0.00	0	
ES33	On	03/02/2022	Bond Future			11.63394	77.04930	11.53107	77.57641			0.00	0	
ES33	On	05/05/2022	Bond Future			11.88270	74.18832	11.77538	74.72184			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.66666	77.93063	11.59233	78.39067			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			11.88785	74.52657	11.81026	74.99199			0.00	0	
ES42	On	03/02/2022	Bond Future			12.11196	75.39327	12.03099	75.86430			0.00	0	
ES42	On	05/05/2022	Bond Future			12.34724	72.03149	12.26260	72.50827			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	05/08/2021	Bond Future			153.50141	153.50141	153.84949	153.84949			0.00	0	5,2
I2025	On	04/11/2021	Bond Future			155.22028	155.22028	155.57289	155.57289			0.00	0	
I2025	On	03/02/2022	Bond Future			155.48735	155.48735	155.84428	155.84428			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	05/05/2022	Bond Future			157.37122	157.37122	157.73272	157.73272			0.00	0	
Total I2025 Future												0.00	0	5,2'
Total For I2025												0.00	0	5,2'
I2029	On	05/08/2021	Bond Future			114.34020	114.34020	115.13429	115.13429			0.00	0	3,0'
I2029	On	04/11/2021	Bond Future			114.45012	114.45012	115.25349	115.25349			0.00	0	
I2029	On	03/02/2022	Bond Future			115.80688	115.80688	116.62000	116.62000			0.00	0	
I2029	On	05/05/2022	Bond Future			116.01655	116.01655	116.83956	116.83956			0.00	0	
Total I2029 Future												0.00	0	3,0'
Total For I2029												0.00	0	3,0'
I2033	On	05/08/2021	Bond Future			109.01839	109.01839	108.99545	108.99545			0.00	0	9,0'
I2033	On	04/11/2021	Bond Future			108.98942	108.98942	108.96671	108.96671			0.00	0	
I2033	On	03/02/2022	Bond Future			110.28139	110.28139	110.25854	110.25854			0.00	0	
I2033	On	05/05/2022	Bond Future			110.34543	110.34543	110.32231	110.32231			0.00	0	
Total I2033 Future												0.00	0	9,0'
Total For I2033												0.00	0	9,0'
I2038	On	05/08/2021	Bond Future			121.35399	121.35399	122.62725	122.62725			0.00	0	7,7'
I2038	On	04/11/2021	Bond Future			122.71294	122.71294	124.00112	124.00112			0.00	0	
I2038	On	03/02/2022	Bond Future			122.39824	122.39824	123.70158	123.70158			0.00	0	
I2038	On	05/05/2022	Bond Future			123.88132	123.88132	125.20079	125.20079			0.00	0	
Total I2038 Future												0.00	0	7,7'
Total For I2038												0.00	0	7,7'
I2046	On	05/08/2021	Bond Future			111.94349	111.94349	113.36540	113.36540			0.00	0	18,0'
I2046	On	04/11/2021	Bond Future			111.35804	111.35804	112.79624	112.79624			0.00	0	
I2046	On	03/02/2022	Bond Future			112.67832	112.67832	114.13383	114.13383			0.00	0	
I2046	On	05/05/2022	Bond Future			112.16855	112.16855	113.64165	113.64165			0.00	0	
Total I2046 Future												0.00	0	18,0'
Total For I2046												0.00	0	18,0'
I2050	On	05/08/2021	Bond Future			115.73629	115.73629	116.15609	116.15609			0.00	0	11,0'
I2050	On	04/11/2021	Bond Future			117.03204	117.03204	117.45702	117.45702			0.00	0	
I2050	On	03/02/2022	Bond Future			116.45379	116.45379	116.88386	116.88386			0.00	0	
I2050	On	05/05/2022	Bond Future			117.86466	117.86466	118.30038	118.30038			0.00	0	
Total I2050 Future												0.00	0	11,0'
Total For I2050												0.00	0	11,0'
R186	On	05/08/2021	Bond Future			7.45162	114.71583	7.29859	115.43934		6.76	723,168,592.32	6,304	87,9'
R186	On	04/11/2021	Bond Future			7.63531	115.97226	7.47246	116.70421		5.89	0.00	0	
R186	On	03/02/2022	Bond Future			7.82747	112.03705	7.65368	112.77778		5.82	0.00	0	
R186	On	05/05/2022	Bond Future			8.03558	113.36920	7.84958	114.11889		5.73	0.00	0	

Contract 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											723,168,592.32	6,304	87,92
R186	On	05/08/2021	Bond Future	8.62	Call		6,105.72000	6.10572	5,394,110	7.61	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put		43.97000	0.04397	55,870	7.61	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call		6,148.50000	6.14850	5,436,740	7.62	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put		42.45000	0.04245	54,200	7.62	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call		6,062.95000	6.06295	5,351,490	7.60	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put		45.54000	0.04554	57,590	7.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put		898.08000	0.89808	923,690	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put		335.40000	0.33540	343,930	6.62	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call		3,674.67000	3.67467	2,967,210	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put		886.63000	0.88663	911,120	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call		3,707.07000	3.70707	2,998,260	6.17	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put		875.30000	0.87530	898,440	6.17	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call		3,642.38000	3.64238	2,936,040	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call		2,678.99000	2.67899	2,026,460	5.98	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put		1,346.16000	1.34616	1,425,580	5.98	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call		6,005.29000	6.00529	5,281,870	6.62	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call		1,515.33000	1.51533	1,075,830	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put		3,129.13000	3.12913	3,430,360	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call		1,532.86000	1.53286	1,090,570	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put		3,103.10000	3.10310	3,401,540	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call		1,550.52000	1.55052	1,105,450	5.69	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put		3,077.21000	3.07721	3,372,870	5.69	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put		1,768.45000	1.76845	2,002,680	5.99	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call		3,600.15000	3.60015	3,087,160	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put		1,795.64000	1.79564	2,032,340	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call		3,626.35000	3.62635	3,111,710	5.98	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put		1,782.20000	1.78220	2,017,250	5.98	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call		3,652.22000	3.65222	3,136,760	5.99	0.00	0	
Total R186 Option											0.00	0	30,32
Total For R186											723,168,592.32	6,304	118,27
R197	On	05/08/2021	Bond Future			321.47167	321.47167	321.61303	321.61303		0.00	0	1,12
R197	On	04/11/2021	Bond Future			325.07103	325.07103	325.21524	325.21524		0.00	0	
R197	On	03/02/2022	Bond Future			320.75864	320.75864	320.90453	320.90453		0.00	0	
R197	On	05/05/2022	Bond Future			324.64562	324.64562	324.79384	324.79384		0.00	0	
Total R197 Future											0.00	0	1,12
Total For R197											0.00	0	1,12
R202	On	05/08/2021	Bond Future			237.90637	237.90637	239.28570	239.28570		0.00	0	9,43
R202	On	04/11/2021	Bond Future			240.57003	240.57003	241.96579	241.96579		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			239.08447	239.08447	240.49672	240.49672			0.00	0	
R202	On	05/05/2022	Bond Future			241.98121	241.98121	243.41114	243.41114			0.00	0	
Total R202 Future												0.00	0	9,43
Total For R202												0.00	0	9,43
R2023	On	05/08/2021	Bond Future			5.22015	107.17938	5.13417	107.30953		1.05	0.00	0	15,41
R2023	On	04/11/2021	Bond Future			5.37431	104.44590	5.27077	104.57790		1.15	0.00	0	
R2023	On	03/02/2022	Bond Future			5.55711	105.65931	5.42717	105.79314		1.04	0.00	0	
R2023	On	05/05/2022	Bond Future			5.79170	103.00482	5.62013	103.14041		0.91	0.00	0	
Total R2023 Future												0.00	0	15,41
R2023	On	05/08/2021	Bond Future	5.30	Call			355.99000	0.35599	249,830	1.17	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			105.16000	0.10516	129,150	1.17	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			367.39000	0.36739	259,020	1.17	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			101.46000	0.10146	123,240	1.17	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			344.71000	0.34471	240,810	1.17	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			108.99000	0.10899	135,240	1.17	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			121.75000	0.12175	73,810	1.07	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			596.42000	0.59642	680,480	1.07	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			125.61000	0.12561	76,650	1.08	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			587.44000	0.58744	670,480	1.08	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			129.77000	0.12977	79,390	1.08	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			578.76000	0.57876	660,380	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			561.36000	0.56136	625,970	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			194.29000	0.19429	126,710	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			573.87000	0.57387	640,120	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			198.37000	0.19837	129,970	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			567.59000	0.56759	633,020	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			202.51000	0.20251	133,290	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			729.88000	0.72988	623,670	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			186.47000	0.18647	215,850	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			718.20000	0.71820	611,920	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			190.48000	0.19048	219,790	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			724.04000	0.72404	617,790	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			188.47000	0.18847	217,810	1.00	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,41
R2030	On	05/08/2021	Bond Future			9.03485	94.19893	8.87815	95.08232		11.62	0.00	0	101,72
R2030	On	04/11/2021	Bond Future			9.22260	95.23129	9.05889	96.12474		10.66	0.00	0	
R2030	On	03/02/2022	Bond Future			9.41962	92.33348	9.24820	93.23757		10.47	0.00	0	
R2030	On	05/05/2022	Bond Future			9.62809	93.43176	9.44848	94.34673		10.24	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2030 Future												0.00	0	101,72	
R2030	On	05/08/2021	Bond Future	10.42	Call			8,319.59000	8.31959	7,451,030	13.26		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			70.36000	0.07036	85,190	13.26		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			1,160.45000	1.16045	1,309,980	11.74		0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			3,089.25000	3.08925	3,550,440	11.21		0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			913.15000	0.91315	490,950	11.21		0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			4,067.38000	4.06738	3,231,260	12.10		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			147.26000	0.14726	163,410	12.94		0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			5,170.12000	5.17012	4,300,170	12.43		0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			386.84000	0.38684	400,280	12.43		0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,943.40000	1.94340	2,237,660	11.50		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			72.40000	0.07240	87,310	13.25		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			2,686.27000	2.68627	1,952,410	11.74		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			98.56000	0.09856	114,190	13.12		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			2,094.60000	2.09460	2,414,190	11.46		0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,535.85000	1.53585	972,050	11.46		0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,105.49000	7.10549	7,907,860	10.79		0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			623.27000	0.62327	670,540	12.10		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			7,020.93000	7.02093	6,153,690	12.94		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			2,018.21000	2.01821	1,371,730	11.58		0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			683.54000	0.68354	741,410	12.04		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,856.74000	3.85674	3,031,220	12.04		0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			16,207.31000	16.20731	15,324,070	13.95		0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,669.82000	1.66982	1,080,690	11.50		0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			7,739.90000	7.73990	6,872,140	13.12		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			8,368.01000	8.36801	7,499,360	13.27		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			68.37000	0.06837	83,110	13.27		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,271.18000	8.27118	7,402,700	13.25		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.14000	0.00014	0,290	13.95		0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			111.27000	0.11127	30,250	10.79		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,611.84000	1.61184	1,848,750	11.58		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,488.67000	5.48867	6,006,280	10.14		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,026.26000	1.02626	650,420	10.14		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,589.58000	3.58958	3,951,430	10.52		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,986.01000	1.98601	1,454,410	10.52		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,097.07000	12.09707	11,276,000	12.88		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,443.44000	8.44344	7,675,030	12.38		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			448.55000	0.44855	573,590	12.38		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,485.78000	8.48578	7,717,690	12.40		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	10.61	Put		441.93000	0.44193	567,290	12.40	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		8,401.15000	8.40115	7,632,550	12.37	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		3,139.31000	3.13931	2,478,630	10.79	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		155.34000	0.15534	246,890	12.88	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		1,141.65000	1.14165	1,243,180	11.52	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		5,618.29000	5.61829	4,826,370	11.52	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		2,368.55000	2.36855	2,601,320	10.79	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		455.25000	0.45525	580,100	12.37	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		113.10000	0.11310	185,480	12.88	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call		11,305.10000	11.30510	10,503,200	12.88	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		758.46000	0.75846	956,310	12.05	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call		4,873.41000	4.87341	4,169,090	10.86	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		2,104.96000	2.10496	2,304,730	10.86	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		3,530.65000	3.53065	2,911,460	10.53	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		2,992.39000	2.99239	3,277,290	10.53	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		6,066.42000	6.06642	6,594,390	9.92	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		1,366.13000	1.36613	990,010	9.92	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		3,791.51000	3.79151	3,152,510	10.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		2,780.68000	2.78068	3,045,770	10.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,820.86000	3.82086	3,179,910	10.59	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		2,757.71000	2.75771	3,020,850	10.59	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,761.99000	3.76199	3,125,250	10.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put		2,440.13000	2.44013	2,672,630	10.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		4,283.48000	4.28348	3,611,890	10.70	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		4,402.37000	4.40237	4,808,310	10.22	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		2,258.09000	2.25809	1,759,940	10.22	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call		8,784.36000	8.78436	8,078,120	12.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		2,803.51000	2.80351	3,070,860	10.58	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call		5,030.02000	5.03002	4,509,620	10.51	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,820.42000	5.82042	5,257,390	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		3,815.59000	3.81559	4,336,800	10.16	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		6,662.82000	6.66282	7,370,450	9.69	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		1,468.13000	1.46813	1,260,790	9.69	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		8,078.77000	8.07877	8,826,170	9.64	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		1,048.86000	1.04886	881,290	9.64	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put		2,116.75000	2.11675	2,468,690	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		2,503.94000	2.50394	2,898,510	10.51	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call		5,854.03000	5.85403	5,289,520	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		2,101.73000	2.10173	2,452,190	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		5,888.02000	5.88802	5,321,720	10.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	10.21	Put			2,087.12000	2.08712	2,435,790	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,159.47000	5.15947	5,781,790	9.91	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			2,238.87000	2.23887	1,946,220	9.91	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,768.76000	8.76876	8,209,680	11.57	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,050.58000	1.05058	1,406,470	11.57	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			3,308.95000	3.30895	2,915,190	10.16	0.00	0	
Total R2030 Option												0.00	0	29,24
Total For R2030												0.00	0	130,96
R2032	On	05/08/2021	Bond Future			9.68818	93.56051	9.55736	94.36709		13.15	561,363.06	6	120,48
R2032	On	04/11/2021	Bond Future			9.88140	90.44050	9.74510	91.25633		12.87	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.07993	91.49170	9.93781	92.31724		12.29	0.00	0	
R2032	On	05/05/2022	Bond Future			10.28544	88.43310	10.13715	89.26859		12.54	0.00	0	
Total R2032 Future												561,363.06	6	120,51
R2032	On	05/08/2021	Bond Future	11.36	Call			10,363.99000	10.36399	9,573,580	15.78	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			47.72000	0.04772	63,890	15.78	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			10,415.32000	10.41532	9,624,790	15.80	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			46.36000	0.04636	62,410	15.80	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			10,312.63000	10.31263	9,522,320	15.77	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			49.10000	0.04910	65,370	15.77	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			11,182.41000	11.18241	10,494,210	15.66	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			322.83000	0.32283	450,460	15.66	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			11,090.84000	11.09084	10,402,190	15.63	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,412.52000	3.41252	2,745,870	12.94	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,222.47000	16.22247	15,440,980	15.72	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			332.60000	0.33260	459,780	15.63	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			51.74000	0.05174	86,080	15.72	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			11,136.61000	11.13661	10,448,150	15.64	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			327.68000	0.32768	455,050	15.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,554.80000	4.55480	4,825,850	12.45	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,008.05000	2.00805	1,463,270	12.45	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			2,903.18000	2.90318	3,052,360	12.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,698.83000	1.69883	1,820,290	13.29	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			5,068.27000	5.06827	4,440,130	12.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,701.90000	2.70190	2,899,300	12.57	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,853.44000	4.85344	5,193,920	11.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			2,123.58000	2.12358	2,278,480	12.92	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.14	Call			4,357.19000	4.35719	3,765,300	12.39	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			3,185.79000	3.18579	3,419,440	12.39	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			6,559.73000	6.55973	6,985,610	11.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		2,832.28000	2.83228	2,339,890	11.99	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		7,361.65000	7.36165	6,657,570	13.29	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,498.45000	2.49845	2,680,220	12.67	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		3,351.97000	3.35197	2,822,860	12.15	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,103.19000	4.10319	4,399,620	12.15	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		7,616.70000	7.61670	8,087,260	11.33	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,729.00000	2.72900	2,243,940	11.95	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		6,214.53000	6.21453	5,543,890	12.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,538.08000	2.53808	2,722,830	12.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		5,389.91000	5.38991	4,747,760	12.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,518.06000	2.51806	2,701,450	12.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		5,317.82000	5.31782	4,678,680	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,729.68000	1.72968	1,330,020	11.51	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		5,426.22000	5.42622	4,782,450	12.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		5,720.68000	5.72068	5,065,650	12.76	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,347.29000	2.34729	2,517,800	12.76	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,715.91000	4.71591	5,049,060	11.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,557.96000	2.55796	2,744,360	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,330.05000	1.33005	975,070	11.33	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		5,353.96000	5.35396	4,713,170	12.65	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		8,061.70000	8.06170	7,379,070	13.53	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,442.87000	1.44287	1,585,780	13.53	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,313.65000	2.31365	2,556,970	13.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		7,222.35000	7.22235	6,632,050	13.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,295.35000	2.29535	2,540,540	13.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		7,153.96000	7.15396	6,559,910	13.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,332.05000	2.33205	2,573,490	13.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		7,188.13000	7.18813	6,595,960	13.22	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											561,363.06	6	125,32
R2035	On	05/08/2021	Bond Future			10.26873	93.86471	10.15845	94.60819	14.47	5,819,612.02	62	82,80
R2035	On	04/11/2021	Bond Future			10.46311	90.41819	10.34841	91.17018	14.29	0.00	0	
R2035	On	03/02/2022	Bond Future			10.66594	91.46886	10.54645	92.22986	13.69	0.00	0	
R2035	On	05/05/2022	Bond Future			10.86743	88.07834	10.74307	88.84850	14.09	0.00	0	
Total R2035 Future											5,819,612.02	62	82,80
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	13.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		43,599.08000	43.59908	44,342,560	13.26	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		271.69000	0.27169	256,680	16.41	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		4,887.75000	4.88775	4,091,740	15.25	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			873.32000	0.87332	820,790	15.25	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,757.47000	2.75747	2,926,390	14.21	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	13.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			43,482.50000	43.48250	44,225,980	13.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	13.26	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			1,811.52000	1.81152	1,236,960	14.21	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			43,715.79000	43.71579	44,459,270	13.26	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,978.78000	7.97878	7,220,290	16.41	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			4,391.50000	4.39150	4,467,360	14.16	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			2,866.55000	2.86655	2,190,420	14.16	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,812.57000	2.81257	2,787,510	14.72	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			4,578.53000	4.57853	3,801,480	14.72	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,265.65000	19.26565	18,531,030	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			9,479.31000	9.47931	8,778,620	16.70	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			882.31000	0.88231	933,610	16.70	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			6,491.57000	6.49157	5,680,440	15.49	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,847.26000	1.84726	1,788,120	15.49	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,993.89000	3.99389	4,041,030	14.27	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			2,836.67000	2.83667	2,163,020	14.14	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call			13,130.91000	13.13091	12,467,640	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			316.63000	0.31663	405,350	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			13,179.02000	13.17902	12,514,810	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			312.13000	0.31213	399,910	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,082.80000	13.08280	12,420,480	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			39.94000	0.03994	57,310	17.60	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			1,656.34000	1.65634	1,591,190	15.70	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			4,501.87000	4.50187	3,727,320	14.69	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,864.24000	2.86424	2,841,680	14.69	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,429.23000	4.42923	4,507,570	14.14	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			321.19000	0.32119	410,860	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			3,207.95000	3.20795	2,503,100	14.27	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			7,029.00000	7.02900	6,211,860	15.70	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			2,454.18000	2.45418	2,536,820	14.61	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			5,190.27000	5.19027	5,418,960	13.49	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			3,326.94000	3.32694	2,794,630	13.49	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			8,837.92000	8.83792	8,204,700	15.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,945.47000	2.94547	3,050,120	14.24	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			5,801.65000	5.80165	6,061,600	13.33	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,873.03000	2.87303	2,371,980	13.33	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			7,443.34000	7.44334	6,754,310	14.77	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.88	Put			1,475.49000	1.47549	1,640,600	15.53	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,980.81000	6.98081	6,302,450	14.61	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,908.58000	3.90858	4,063,380	13.82	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			7,562.48000	7.56248	7,908,350	12.89	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,891.09000	1.89109	1,475,960	12.89	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call			6,773.64000	6.77364	6,100,080	14.54	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,698.95000	1.69895	1,826,730	15.30	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call			5,967.78000	5.96778	5,311,430	14.24	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,814.67000	6.81467	6,140,500	14.55	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			2,526.14000	2.52614	2,612,970	14.55	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			6,732.68000	6.73268	6,060,000	14.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,563.56000	2.56356	2,651,880	14.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			2,266.97000	2.26697	2,338,940	14.77	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call			4,568.61000	4.56861	3,962,410	13.82	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			6,046.81000	6.04681	5,388,620	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			2,902.72000	2.90272	3,005,530	14.27	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,868.65000	4.86865	5,078,050	13.56	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			3,596.77000	3.59677	3,045,170	13.56	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			9,458.86000	9.45886	8,862,970	15.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,544.78000	2.54478	2,632,220	14.54	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,620.54000	2.62054	2,877,760	15.02	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			8,003.46000	8.00346	7,489,240	15.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,604.18000	2.60418	2,860,120	15.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,922.49000	7.92249	7,411,140	15.01	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,637.01000	2.63701	2,895,820	15.01	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,962.95000	7.96295	7,450,010	15.02	0.00	0	
Total R2035 Option												0.00	0	13,10
Total For R2035												5,819,612.02	62	95,90
R2037	On	05/08/2021	Bond Future			10.50378	85.08602	10.39867	85.79455		15.87	19,825,042.66	233	126,10
R2037	On	04/11/2021	Bond Future			10.68947	86.01860	10.58032	86.73522		14.92	0.00	0	
R2037	On	03/02/2022	Bond Future			10.88310	82.76355	10.76955	83.48879		15.03	0.00	0	
R2037	On	05/05/2022	Bond Future			11.08326	83.74831	10.96515	84.48230		14.77	0.00	0	
Total R2037 Future												19,825,042.66	233	126,10
R2037	On	05/08/2021	Bond Future	12.27	Call			11,464.36000	11.46436	10,759,250	19.38	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			60.32000	0.06032	63,740	19.38	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			11,517.36000	11.51736	10,812,500	19.40	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			58.74000	0.05874	62,410	19.40	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			11,411.32000	11.41132	10,705,960	19.36	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			61.93000	0.06193	65,100	19.36	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.81	Put		326.01000	0.32601	378,530	18.52	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		7,344.38000	7.34438	6,468,450	16.53	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		13,372.95000	13.37295	12,708,240	18.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		321.56000	0.32156	373,470	18.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		13,419.73000	13.41973	12,754,430	18.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		317.15000	0.31715	368,470	18.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		13,326.16000	13.32616	12,662,060	18.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		10,947.76000	10.94776	10,276,540	18.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		638.32000	0.63832	683,720	18.13	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,639.10000	1.63910	1,479,790	16.53	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		6,829.94000	6.82994	6,071,260	15.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,621.17000	2.62117	2,587,730	15.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,870.39000	6.87039	6,111,620	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,602.16000	2.60216	2,568,630	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,911.14000	6.91114	6,151,820	15.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,583.52000	2.58352	2,549,440	15.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,776.19000	2.77619	2,920,670	15.69	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,915.40000	7.91540	7,324,890	15.71	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,759.30000	2.75930	2,902,780	15.71	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,955.10000	7.95510	7,363,860	15.72	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,742.24000	2.74224	2,884,990	15.72	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,875.47000	7.87547	7,285,960	15.69	0.00	0	
Total R2037 Option											0.00	0	1,200
Total For R2037											19,825,042.66	233	127,360
R2040	On	05/08/2021	Bond Future			10.62093	87.25770	10.54642	87.79641	16.52	5,759,008.20	66	86,000
R2040	On	04/11/2021	Bond Future			10.80152	88.21413	10.72413	88.75908	15.54	0.00	0	
R2040	On	03/02/2022	Bond Future			10.98967	84.73439	10.90915	85.28591	15.69	0.00	0	
R2040	On	05/05/2022	Bond Future			11.18362	85.74262	11.09985	86.30088	15.40	0.00	0	
Total R2040 Future											5,759,008.20	66	86,000
R2040	On	05/08/2021	Bond Future	12.48	Call		12,491.47000	12.49147	11,966,010	20.88	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		52.30000	0.05230	65,550	20.88	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		12,546.84000	12.54684	12,021,480	20.90	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		474.65000	0.47465	407,010	18.80	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		7,312.13000	7.31213	6,705,780	18.80	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		23,921.00000	23.92100	23,382,300	20.92	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		50.91000	0.05091	64,260	20.90	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		12,436.06000	12.43606	11,910,490	20.85	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.02000	0.00002	0,030	20.92	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		53.72000	0.05372	66,860	20.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	11.05	Put		1,102.06000	1.10206	1,017,100	17.56	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		4,643.52000	4.64352	4,019,850	17.56	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call		13,884.21000	13.88421	13,392,230	19.41	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		371.30000	0.37130	424,270	19.41	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		13,786.57000	13.78657	13,295,740	19.41	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		381.41000	0.38141	435,530	19.41	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		13,835.39000	13.83539	13,343,990	19.41	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		376.32000	0.37632	429,870	19.41	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		2,837.52000	2.83752	2,655,040	16.45	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		7,308.67000	7.30867	6,574,670	16.47	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		2,817.67000	2.81767	2,635,190	16.47	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		7,222.02000	7.22202	6,488,020	16.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		2,857.52000	2.85752	2,675,040	16.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		7,265.31000	7.26531	6,531,310	16.45	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		1,263.16000	1.26316	1,663,210	18.34	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		8,230.90000	8.23090	7,783,180	16.52	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		3,068.86000	3.06886	3,179,400	16.52	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		8,273.00000	8.27300	7,824,510	16.53	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		3,050.43000	3.05043	3,160,200	16.53	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		8,189.12000	8.18912	7,741,900	16.50	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		11,041.92000	11.04192	11,349,440	14.50	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		1,732.08000	1.73208	1,481,340	14.50	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		7,130.11000	7.13011	7,345,490	15.04	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		3,459.19000	3.45919	3,116,310	15.04	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		12,819.01000	12.81901	12,660,800	18.34	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		3,087.69000	3.08769	3,198,730	16.50	0.00	0	
Total R2040 Option											0.00	0	6,30
Total For R2040											5,759,008.20	66	92,36
R2044	On	05/08/2021	Bond Future			10.66096	84.06766	10.59657	84.54145	17.24	25,724,703.96	306	59,60
R2044	On	04/11/2021	Bond Future			10.83285	84.98912	10.76597	85.46846	16.21	0.00	0	
R2044	On	03/02/2022	Bond Future			11.01165	81.59708	10.94208	82.08216	16.38	0.00	0	
R2044	On	05/05/2022	Bond Future			11.19556	82.56801	11.12320	83.05896	16.07	0.00	0	
Total R2044 Future											25,724,703.96	306	59,60
R2044	On	05/08/2021	Bond Future	12.60	Call		12,926.51000	12.92651	12,466,460	22.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		45.52000	0.04552	59,260	22.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		12,980.99000	12.98099	12,520,650	22.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		44.31000	0.04431	57,760	22.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		12,871.97000	12.87197	12,412,230	22.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		46.75000	0.04675	60,800	22.21	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/11/2021	Bond Future	12.91	Call		13,732.50000	13.73250	13,299,140	20.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		406.58000	0.40658	452,560	20.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,636.24000	13.63624	13,203,850	20.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		417.35000	0.41735	464,300	20.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		13,684.37000	13.68437	13,251,490	20.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		411.93000	0.41193	458,390	20.40	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,913.34000	2.91334	2,672,480	17.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		7,358.68000	7.35868	6,632,960	17.26	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,893.05000	2.89305	2,652,410	17.26	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		7,271.69000	7.27169	6,545,550	17.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,933.77000	2.93377	2,692,710	17.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		7,315.16000	7.31516	6,589,220	17.24	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,286.43000	8.28643	7,733,490	16.89	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		3,144.32000	3.14432	3,082,330	16.89	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,328.68000	8.32868	7,775,380	16.91	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		3,125.58000	3.12558	3,063,230	16.91	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		8,244.49000	8.24449	7,691,630	16.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		3,163.46000	3.16346	3,101,550	16.88	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											25,724,703.96	306	59,60
R2048	On	05/08/2021	Bond Future			10.56914	87.79370	10.50461	88.28712	16.86	0.00	0	171,00
R2048	On	04/11/2021	Bond Future			10.73654	84.34369	10.66946	84.84293	16.67	0.00	0	
R2048	On	03/02/2022	Bond Future			10.91018	85.32376	10.84036	85.82902	15.98	0.00	0	
R2048	On	05/05/2022	Bond Future			11.08125	81.92330	11.00865	82.43475	16.52	0.00	0	
Total R2048 Future											0.00	0	171,00
R2048	On	05/08/2021	Bond Future	12.51	Call		13,301.00000	13.30100	12,829,690	22.07	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		42.68000	0.04268	64,790	22.07	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		13,356.50000	13.35650	12,884,730	22.07	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		794.84000	0.79484	705,120	18.44	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		5,858.01000	5.85801	5,274,870	18.44	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,485.03000	2.48503	2,444,470	16.86	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		1,310.45000	1.31045	1,214,780	17.63	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		4,256.50000	4.25650	3,667,410	17.63	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		2,129.16000	2.12916	2,065,800	17.02	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		43.84000	0.04384	66,410	22.07	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,949.50000	4.94950	5,119,830	16.18	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		910.92000	0.91092	587,830	16.18	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		41.54000	0.04154	63,190	22.07	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		13,245.43000	13.24543	12,774,580	22.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021	Bond Future	10.60	Call		2,856.78000	2.85678	2,300,000	17.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		2,449.59000	2.44959	1,915,610	16.86	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		3,332.45000	3.33245	3,361,150	16.60	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,734.09000	1.73409	1,269,370	16.60	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.83	Call		14,161.31000	14.16131	13,727,630	21.11	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		384.77000	0.38477	450,330	21.11	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,720.63000	9.72063	9,814,600	15.39	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		998.61000	0.99861	593,340	15.39	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		14,210.33000	14.21033	13,776,000	21.11	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		379.68000	0.37968	444,590	21.11	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		14,259.32000	14.25932	13,824,350	21.11	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		374.64000	0.37464	438,910	21.11	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,590.04000	5.59004	5,347,280	16.09	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		2,743.92000	2.74392	2,001,920	16.09	0.00	0	1,20
R2048	On	03/02/2022	Bond Future	11.49	Put		2,903.56000	2.90356	2,800,750	17.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		7,312.59000	7.31259	6,703,810	17.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,946.07000	2.94607	2,842,550	17.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		7,357.41000	7.35741	6,748,980	17.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,924.86000	2.92486	2,821,690	17.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		7,402.03000	7.40203	6,793,960	17.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,440.31000	8.44031	8,008,680	17.62	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		3,094.82000	3.09482	3,174,640	17.62	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,353.30000	8.35330	7,922,480	17.58	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		3,133.55000	3.13355	3,214,180	17.58	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,396.78000	8.39678	7,965,550	17.60	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		3,114.12000	3.11412	3,194,340	17.60	0.00	0	
Total R2048 Option											0.00	0	5,00
Total For R2048											0.00	0	176,00
R209	On	05/08/2021	Bond Future			10.17049	72.73210	10.07550	73.29438	15.95	0.00	0	28,60
R209	On	04/11/2021	Bond Future			10.34016	70.38882	10.24175	70.95747	15.72	0.00	0	4,70
R209	On	03/02/2022	Bond Future			10.51294	71.20688	10.41091	71.78240	15.12	0.00	0	
R209	On	05/05/2022	Bond Future			10.68977	68.91228	10.58397	69.49473	15.54	0.00	0	
Total R209 Future											0.00	0	33,40
R209	On	05/08/2021	Bond Future	11.80	Call		9,378.64000	9.37864	8,800,570	19.46	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		86.33000	0.08633	70,540	19.46	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		9,425.17000	9.42517	8,847,680	19.48	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		84.23000	0.08423	69,020	19.48	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		9,332.11000	9.33211	8,753,440	19.44	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		88.49000	0.08849	72,100	19.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	9.50	Put		5.928.00000	5.92800	5,916,310	14.67	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,424.06000	1.42406	843,720	14.67	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		10,497.50000	10.49750	9,947,300	19.31	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		406.32000	0.40632	424,770	19.31	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		10,538.56000	10.53856	9,989,580	19.33	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		515.13000	0.51513	507,710	18.94	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		4,014.87000	4.01487	3,243,870	16.01	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		400.90000	0.40090	420,570	19.33	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		10,456.45000	10.45645	9,904,930	19.29	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		411.80000	0.41180	428,930	19.29	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,536.40000	2.53640	2,334,050	16.01	0.00	0	9,40
R209	On	04/11/2021	Bond Future	10.00	Call		2,542.51000	2.54251	1,838,880	15.43	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,967.54000	3.96754	3,832,560	15.43	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		9,760.66000	9.76066	9,184,590	18.94	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,878.89000	5.87889	5,071,180	15.74	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		2,488.05000	2.48805	2,255,860	15.74	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,914.35000	5.91435	5,106,420	15.76	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,470.68000	2.47068	2,238,270	15.76	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,843.27000	5.84327	5,035,810	15.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,505.31000	2.50531	2,273,370	15.72	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,501.16000	2.50116	2,511,910	16.64	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		7,005.39000	7.00539	6,432,650	16.65	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,486.16000	2.48616	2,495,870	16.65	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		7,040.76000	7.04076	6,467,200	16.67	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,471.26000	2.47126	2,480,150	16.67	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		6,970.07000	6.97007	6,398,370	16.64	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											0.00	0	60,96
R210	On	05/08/2021	Bond Future			210.06829	210.06829	210.93273	210.93273		0.00	0	1,48
R210	On	04/11/2021	Bond Future			209.63277	209.63277	210.50760	210.50760		0.00	0	
R210	On	03/02/2022	Bond Future			212.11792	212.11792	213.00368	213.00368		0.00	0	
R210	On	05/05/2022	Bond Future			211.84550	211.84550	212.74185	212.74185		0.00	0	
Total R210 Future											0.00	0	1,48
Total For R210											0.00	0	1,48
R212	On	05/08/2021	Bond Future			172.73323	172.73323	172.71179	172.71179		51,819,969.00	300	2,20
R212	On	04/11/2021	Bond Future			174.66757	174.66757	174.64661	174.64661		0.00	0	
Total R212 Future											51,819,969.00	300	2,20
Total For R212											51,819,969.00	300	2,20
R213	On	05/08/2021	Bond Future			9.36397	88.39703	9.21260	89.25249	12.56	0.00	0	9,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/11/2021	Bond Future			9.55063	85.83591	9.39294	86.70115		12.28	0.00	0	
R213	On	03/02/2022	Bond Future			9.74578	86.83320	9.58123	87.70869		11.65	0.00	0	
R213	On	05/05/2022	Bond Future			9.94124	84.33345	9.76961	85.21947		11.73	0.00	0	
Total R213 Future												0.00	0	9.05
R213	On	05/08/2021	Bond Future	10.85	Call			8,762.08000	8.76208	7,917,400	14.67	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			66.57000	0.06657	77,350	14.67	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			8,809.76000	8.80976	7,965,080	14.68	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			64.75000	0.06475	75,530	14.68	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			371.00000	0.37100	382,290	13.74	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			1,525.99000	1.52599	1,703,350	12.65	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			8,714.41000	8.71441	7,869,750	14.65	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			2,246.72000	2.24672	1,568,620	12.65	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			68.44000	0.06844	79,240	14.65	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			8,428.51000	8.42851	7,583,780	14.58	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			80.66000	0.08066	91,390	14.58	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			5,443.41000	5.44341	4,599,240	13.74	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			391.45000	0.39145	498,650	14.33	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			9,146.66000	9.14666	8,387,970	14.30	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			403.11000	0.40311	509,660	14.30	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			9,188.78000	9.18878	8,430,420	14.31	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			397.25000	0.39725	504,130	14.31	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,230.93000	9.23093	8,472,890	14.33	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			1,522.42000	1.52242	1,676,960	12.76	0.00	0	4
R213	On	03/02/2022	Bond Future	10.00	Call			4,663.26000	4.66326	4,001,560	12.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			2,457.98000	2.45798	2,671,770	12.05	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			4,449.31000	4.44931	4,825,060	11.46	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			2,027.11000	2.02711	2,203,210	12.34	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,911.89000	3.91189	3,294,990	11.83	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,961.29000	2.96129	3,219,880	11.83	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,939.42000	5.93942	6,410,490	11.12	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			2,325.83000	2.32583	1,841,990	11.40	0.00	0	2
R213	On	03/02/2022	Bond Future	10.60	Call			6,759.75000	6.75975	6,038,800	12.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			2,190.24000	2.19024	2,380,780	12.22	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			3,398.10000	3.39810	2,818,670	11.70	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,404.69000	3.40469	3,700,750	11.70	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,628.95000	6.62895	7,139,380	10.98	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			2,485.73000	2.48573	1,985,990	11.46	0.00	0	4
R213	On	03/02/2022	Bond Future	10.25	Call			5,513.64000	5.51364	4,814,250	12.34	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			2,516.68000	2.51668	2,735,800	12.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.98	Call		4,598.72000	4.59872	3,940,470	12.03	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,497.07000	2.49707	2,714,310	12.03	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		4,534.28000	4.53428	3,879,530	12.01	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,618.75000	1.61875	1,214,330	11.12	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call		5,167.38000	5.16738	4,482,430	12.22	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		5,236.08000	5.23608	4,548,060	12.25	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		2,156.73000	2.15673	2,344,200	12.25	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,676.66000	4.67666	5,068,310	11.40	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,536.42000	2.53642	2,757,160	12.01	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,330.93000	1.33093	965,870	10.98	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		4,566.46000	4.56646	3,910,090	12.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		7,004.64000	7.00464	6,294,630	12.85	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		1,423.05000	1.42305	1,588,530	12.85	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		2,078.31000	2.07831	2,366,530	12.49	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		6,484.60000	6.48460	5,885,260	12.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,064.57000	2.06457	2,351,250	12.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		6,415.14000	6.41514	5,819,180	12.48	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,092.14000	2.09214	2,382,200	12.48	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		6,449.85000	6.44985	5,852,050	12.49	0.00	0	
Total R213 Option											0.00	0	2,800
Total For R213											0.00	0	11,900
R214	On	05/08/2021	Bond Future			10.56965	69.52348	10.49501	69.97346	17.07	0.00	0	17,800
R214	On	04/11/2021	Bond Future			10.73806	67.00779	10.66068	67.46297	16.88	0.00	0	
R214	On	03/02/2022	Bond Future			10.91244	67.78643	10.83212	68.24706	16.22	0.00	0	
R214	On	05/05/2022	Bond Future			11.08428	65.31270	11.00099	65.77891	16.73	0.00	0	
Total R214 Future											0.00	0	17,800
R214	On	05/08/2021	Bond Future	12.02	Call		8,496.78000	8.49678	7,990,770	20.60	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		172.81000	0.17281	116,780	20.60	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,542.13000	8.54213	8,037,510	20.62	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		169.14000	0.16914	114,500	20.62	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		8,451.44000	8.45144	7,944,000	20.57	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		176.55000	0.17655	119,090	20.57	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		10,004.78000	10.00478	9,475,420	20.45	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		579.44000	0.57944	505,260	20.45	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		10,044.10000	10.04410	9,517,040	20.48	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		572.53000	0.57253	500,650	20.48	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,083.43000	10.08343	9,558,560	20.50	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		565.70000	0.56570	496,010	20.50	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,714.88000	2.71488	2,408,300	17.17	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.39	Call		5,848.79000	5.84879	5,080,750	17.13	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,751.96000	2.75196	2,444,550	17.13	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,883.67000	5.88367	5,115,830	17.15	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,733.46000	2.73346	2,426,250	17.15	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,918.40000	5.91840	5,151,190	17.17	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,825.44000	6.82544	6,212,730	17.69	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,816.23000	2.81623	2,669,730	17.69	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,756.95000	6.75695	6,144,410	17.66	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,849.61000	2.84961	2,703,280	17.66	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,791.18000	6.79118	6,178,440	17.67	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,832.87000	2.83287	2,686,340	17.67	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,88
Total for Bond											832,678,291.22	7,277	1,105,63
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/08/2021 GOVI			788.29200	788.29200	793.62100	793.62100				0.00	0	9;
GOVI On 04/11/2021 GOVI			797.01700	797.01700	802.41100	802.41100				0.00	0	
GOVI On 03/02/2022 GOVI			806.27100	806.27100	811.73100	811.73100				0.00	0	
GOVI On 05/05/2022 GOVI			815.84700	815.84700	821.37500	821.37500				0.00	0	
Total GOVI Future										0.00	0	97
GOVI On 05/08/2021 GOVI	719.14	Call			744,810.00000	74.48100	691,520,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			744,710.00000	74.47100	691,420,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			744,910.00000	74.49100	691,620,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			740,110.00000	74.01100	686,170,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			740,010.00000	74.00100	686,070,000			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			739,910.00000	73.99100	685,970,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			189,910.00000	18.99100	135,310,000			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			189,810.00000	18.98100	135,210,000		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			189,710.00000	18.97100	135,110,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			331,250.00000	33.12500	275,970,000		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			331,450.00000	33.14500	276,170,000		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			331,350.00000	33.13500	276,070,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	97
Total for GOVI												0.00	0	97
AL37	On	05/08/2021	Index Future			794.33400	794.33400	799.22900	799.22900			0.00	0	
AL37	On	04/11/2021	Index Future			803.12500	803.12500	808.08100	808.08100			0.00	0	
AL37	On	03/02/2022	Index Future			812.45000	812.45000	817.46800	817.46800			0.00	0	
AL37	On	05/05/2022	Index Future			822.09900	822.09900	827.17900	827.17900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			905.28800	905.28800	913.34000	913.34000			0.00	0	
AL7T	On	04/11/2021	Index Future			915.30700	915.30700	923.45600	923.45600			0.00	0	
AL7T	On	03/02/2022	Index Future			925.93400	925.93400	934.18300	934.18300			0.00	0	
AL7T	On	05/05/2022	Index Future			936.93100	936.93100	945.28100	945.28100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			798.34900	798.34900	803.69000	803.69000			0.00	0	1
ALBI	On	04/11/2021	Index Future			807.18500	807.18500	812.59100	812.59100			0.00	0	
ALBI	On	03/02/2022	Index Future			816.55700	816.55700	822.03000	822.03000			0.00	0	
ALBI	On	05/05/2022	Index Future			826.25500	826.25500	831.79600	831.79600			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	05/08/2021	Index Future			295.78600	295.78600	297.18000	297.18000			372,690,360.00	126	4
IGOV	On	04/11/2021	Index Future			299.13200	299.13200	300.54500	300.54500			0.00	0	
IGOV	On	03/02/2022	Index Future			302.67700	302.67700	304.10800	304.10800			0.00	0	
IGOV	On	05/05/2022	Index Future			306.34300	306.34300	307.79300	307.79300			0.00	0	
Total IGOV Future												372,690,360.00	126	4
Total For IGOV												372,690,360.00	126	4
Total for Index												372,690,360.00	126	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 21/07/2021		Jibar Future	3.72500	96.27500	3.72500	96.27500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.81000	96.19000	3.76000	96.24000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.84500	96.15500	3.80500	96.19500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.97000	96.03000	3.89000	96.11000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.02000	95.98000	3.92000	96.08000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.16000	95.84000	4.05000	95.95000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.45000	95.55000	4.28500	95.71500				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.74500	95.25500	4.59000	95.41000				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.94000	95.06000	4.77000	95.23000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.20000	94.80000	5.02500	94.97500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.32500	94.67500	5.19500	94.80500				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.54500	94.45500	5.38400	94.61600				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										1,205,368,651.22	7,403	1,137,71
ABCPI On 07/12/2023		Spot Bond	2.21000	312.47112	2.21000	312.38238				0.00	0	4,145,620,00
Total ABCPI3 SPOT										0.00	0	4,145,620,00
Total For ABCPI3										0.00	0	4,145,620,00
ABF001 On 13/09/2026		Spot Bond			0.00000	100.09997				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.80809				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	99.79308	9.65000	99.76725				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.32768				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.05739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.93418				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.45040				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.34232				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.97366				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.29490				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.46970				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.89140				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.14391				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.35916				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.91322				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.04015				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN31 On 29/08/2028 Spot Bond					0.00000	102.00030				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.62623				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.93902				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.88486				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.86813				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.09234				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.49308				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.48600				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.79016				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.25157				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.52112				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.78625				0.00	0	
Total ABFN41 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.31823				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.90034				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.92630				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.94488				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.96078				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.34889				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.36594				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.01741				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	99.88605				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	99.93357				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.67412				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.34269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	99.96942				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.72236				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.38000	3.38000	3.38000	149.72790				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	98.54025	100.00000	98.31250				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.71000	6.71000	6.71000	143.32109				0.00	0	80,000,00
Total ABKI04 SPOT										0.00	0	80,000,00
Total For ABKI04										0.00	0	80,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	22.25341	100.00000	22.19944				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.31000	2.31000	2.31000	152.89342				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.52000	3.52000	3.52000	200.28756				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.25000	4.25000	4.25000	226.32993				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.66500	6.66500	6.66500	104.07491				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.17500	7.17500	7.17500	114.89376				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS13 On 14/05/2022 Spot Bond			5.16500	104.90654	5.16500	104.89200			309,900,000,000.00	60,000,000	30,000,000
Total ABS13 SPOT									309,900,000,000.00	60,000,000	30,000,000
Total For ABS13									309,900,000,000.00	60,000,000	30,000,000
ABS15 On 11/11/2022 Spot Bond			5.19500	107.13901	5.19500	107.12408			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.74000	114.85239	6.74000	114.83170			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.95000	114.44028	7.95000	114.41605			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.63500	111.14643	5.63500	111.12964			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.65000	107.31660	7.65000	107.29471			0.00	0	36,600,000,000
Total ABS7 SPOT									0.00	0	36,600,000,000
Total For ABS7									0.00	0	36,600,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.36521	100.00000	12.33799			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.56000	317.20481	1.56000	317.12029			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.78500	173.81073	0.78500	173.76805			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.05000	10.05000	10.05000	107.14367			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.99974			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.99976			0.00	0	
Total ACL098 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL098										0.00	0	
ACL12 _€ On 20/09/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14 _€ On 20/12/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18 _€ On 20/09/2022 Spot Bond					0.00000	99.61858				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19 _€ On 20/09/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 _€ On 20/09/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 ₁ On 20/12/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 _€ On 20/12/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 _€ On 30/01/2023 Spot Bond					0.00000	153.67471				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 _€ On 14/02/2023 Spot Bond					0.00000	155.58012				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 ₇ On 20/12/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22 ₁ On 20/09/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22 _€ On 20/09/2021 Spot Bond					0.00000	100.00001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.30304				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.29493				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.66495				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.69869				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.48369				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.93619				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.98710				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.72688				0.00	0	360,000,0€
Total AGT01 SPOT										0.00	0	360,000,0€
Total For AGT01										0.00	0	360,000,0€
AGT02 On 28/11/2024 Spot Bond					0.00000	103.52186				0.00	0	40,000,0€
Total AGT02 SPOT										0.00	0	40,000,0€
Total For AGT02										0.00	0	40,000,0€
AGT03 On 05/06/2025 Spot Bond					0.00000	103.40090				0.00	0	4,000,000,0€
Total AGT03 SPOT										0.00	0	4,000,000,0€
Total For AGT03										0.00	0	4,000,000,0€
AGT04 On 27/10/2025 Spot Bond					0.00000	105.10136				0.00	0	1,000,000,0€
Total AGT04 SPOT										0.00	0	1,000,000,0€
Total For AGT04										0.00	0	1,000,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.92852				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.92852				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.08317				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.90276				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.89417				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.98872				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.08324				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.39229				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.48665				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.51264				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.46353				0.00	28,000,000	7,000,000
Total AHF5A2 SPOT										0.00	28,000,000	7,000,000
Total For AHF5A2										0.00	28,000,000	7,000,000
AHF5A: On 21/08/2023 Spot Bond			6.35500	110.27197	6.35500	110.25292				0.00	0	
Total AHF5A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.48877				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.52240				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.14637				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.66825				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.89343				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.48870				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.52231				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.75694				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.45507				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.45507				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.50552				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.49291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.53912				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.52316				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.82378				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.78202				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.08500	109.52913	7.08500	109.50830				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.58500	104.90180	7.58500	104.88059				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.12000	94.39491	11.12000	94.36716				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.74000	176.97877	5.74000	176.91178				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.05722				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.81722				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.12714				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF08 On 24/07/2021 Spot Bond					0.00000	100.84914				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.10288				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.27471				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.51770				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	99.83548				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.98127				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.51010				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.28036				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.60000	240.92434	4.60000	240.84044				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.61500	218.40223	4.61500	218.32611				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.76000	172.80161	1.76000	172.75456				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN145 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 ASN145										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.80500	172.75530	1.80500	172.70804				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.41000	189.81973	4.41000	189.75461				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.68645				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.52102				0.00	112,000,000	28,000,000
Total ASN161 SPOT										0.00	112,000,000	28,000,000
Total For ASN161										0.00	112,000,000	28,000,000
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.00011				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.86149				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.72000	111.44660	4.72000	111.40729				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.99383				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.55195				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.62343				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.33344				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN274 On 20/06/2023 Spot Bond					0.00000	99.99462				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	100.54818				0.00	124,000,000	31,000,000
Total ASN278 SPOT										0.00	124,000,000	31,000,000
Total For ASN278										0.00	124,000,000	31,000,000
ASN279 On 20/08/2048 Spot Bond					0.00000	100.51558				0.00	120,000,000	30,000,000
Total ASN279 SPOT										0.00	120,000,000	30,000,000
Total For ASN279										0.00	120,000,000	30,000,000
ASN280 On 21/08/2023 Spot Bond					0.00000	100.48709				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.11378				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	99.94115				0.00	92,000,000	23,000,000
Total ASN291 SPOT										0.00	92,000,000	23,000,000
Total For ASN291										0.00	92,000,000	23,000,000
ASN300 On 20/12/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN318 On 31/03/2029 Spot Bond			3.82500	3.82500	3.82500	107.19234				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			4.76500	4.76500	4.76500	97.89966				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN328 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 ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.67395				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.18832				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.83000	109.88112	4.83000	109.84203				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.00000				0.00	10,000,000	192,700,00
Total ASN346 SPOT										0.00	10,000,000	192,700,00
Total For ASN346										0.00	10,000,000	192,700,00
ASN35: On 20/06/2024 Spot Bond					0.00000	99.98646				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.33330				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.99996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.82686				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.03121				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.03121				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.65213				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.46168				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.05578				0.00	144,000,000	36,000,000
Total ASN399 SPOT										0.00	144,000,000	36,000,000
Total For ASN399										0.00	144,000,000	36,000,000
ASN40 On 20/12/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.21229				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42: On 20/12/2024 Spot Bond					0.00000	103.81919				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.98692				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.98635				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.81860				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.93647				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.92667				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.93568				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	103.02362				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	102.29314				0.00	0	
Total ASN463 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 ASN463									0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.64074			0.00	0	
Total ASN469 SPOT									0.00	0	
Total For ASN469									0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.31418			0.00	0	290,000,00
Total ASN470 SPOT									0.00	0	290,000,00
Total For ASN470									0.00	0	290,000,00
ASN47: On 31/07/2023 Spot Bond					0.00000	100.72213			0.00	0	
Total ASN471 SPOT									0.00	0	
Total For ASN471									0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.84840			0.00	0	
Total ASN472 SPOT									0.00	0	
Total For ASN472									0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	102.19056			0.00	0	390,000,00
Total ASN473 SPOT									0.00	0	390,000,00
Total For ASN473									0.00	0	390,000,00
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	102.89246			0.00	0	
Total ASN474 SPOT									0.00	0	
Total For ASN474									0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.58217			0.00	0	
Total ASN476 SPOT									0.00	0	
Total For ASN476									0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	99.99978			0.00	0	
Total ASN479 SPOT									0.00	0	
Total For ASN479									0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.00001			0.00	0	
Total ASN480 SPOT									0.00	0	
Total For ASN480									0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	98.48000			0.00	0	
Total ASN485 SPOT									0.00	0	
Total For ASN485									0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.23143			0.00	0	
Total ASN486 SPOT									0.00	0	
Total For ASN486									0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	99.99979			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN490 On 02/09/2021 Spot Bond					0.00000	100.25003				0.00	0	390,000,00
Total ASN490 SPOT										0.00	0	390,000,00
Total For ASN490										0.00	0	390,000,00
ASN491 On 07/09/2021 Spot Bond					0.00000	100.22365				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN493 On 30/09/2021 Spot Bond					0.00000	99.89065				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN494 On 08/09/2021 Spot Bond					0.00000	100.16290				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN495 On 15/09/2025 Spot Bond					0.00000	100.09360				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN498 On 15/09/2025 Spot Bond					0.00000	100.09360				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.00000	100.02406	9.00000	108.51544				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.18000	100.02191	8.18000	108.73699				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.02238	8.36000	104.48767				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.36000	100.02238	8.36000	104.07879				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2022 Spot Bond			9.10000	103.55243	9.10000	103.52697				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.30929	11.05000	104.27830				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	104.28990	11.00000	104.25906				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.09597	10.50000	104.06654				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.09597	10.50000	104.06654				0.00	0	320,000,00
Total ASN538 SPOT										0.00	0	320,000,00
Total For ASN538										0.00	0	320,000,00
ASN54: On 02/04/2026 Spot Bond					0.00000	101.30663				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.80412				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.46276				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.13477	10.60000	104.10505				0.00	0	160,000,00
Total ASN545 SPOT										0.00	0	160,000,00
Total For ASN545										0.00	0	160,000,00
ASN55: On 31/01/2024 Spot Bond			10.47000	100.98085	10.47000	104.05500				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.10249	10.55000	104.07259				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.74953				0.00	0	
Total ASN560 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.92646				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.27164				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.03195				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.95969				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.67860				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.19851				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.60681				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.12852				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.15336				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	101.67594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN593 On 01/07/2021 Spot Bond					0.00000	101.03747				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN594 On 31/01/2022 Spot Bond			9.22000	103.03684	9.22000	103.57326				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.05149				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.03885				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 16/07/2021 Spot Bond					0.00000	100.84896				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN598 On 22/07/2021 Spot Bond					0.00000	100.75822				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.82779				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.92052				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.46646				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.80560				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN610 On 31/01/2030 Spot Bond					0.00000	100.98083				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	99.82874				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.83316				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	99.99992				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN615 On 10/08/2021 Spot Bond					0.00000	100.55269				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN616 On 11/08/2021 Spot Bond					0.00000	101.12955				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.43017				0.00	0	270,000,00
Total ASN617 SPOT										0.00	0	270,000,00
Total For ASN617										0.00	0	270,000,00
ASN618 On 11/08/2021 Spot Bond					0.00000	101.05853				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.83831				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.69219				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN621 On 13/08/2021 Spot Bond					0.00000	100.63134				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN622 On 17/08/2021 Spot Bond					0.00000	100.44657				0.00	0	
Total ASN622 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 ASN622										0.00	0	
ASN62: On 19/08/2021 Spot Bond					0.00000	100.58625				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.99994				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	100.36321				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.36321				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.52861				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	100.16233				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.20184				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.18900				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total ASN634 SPOT										0.00	0	3,000,000.00
Total For ASN634										0.00	0	3,000,000.00
ASN63: On 05/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.35500	105.13730	5.35500	105.12220				0.00	0	50,000.00
Total BAW21 SPOT										0.00	0	50,000.00
Total For BAW21										0.00	0	50,000.00
BAW21 On 24/03/2022 Spot Bond			9.30000	102.24328	9.30000	102.21802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.62443				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.54854				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.42720				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.35260				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.88459				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.20000	101.05912	6.20000	101.04226				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.88976				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.61149				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.85119				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.27705				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.80688				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA67 On 31/03/2023 Spot Bond			8.55500	8.55500	8.55500	103.99072				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	99.84330				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.66000	10.66000	10.66000	108.26568				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	99.80830				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.80280				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.81425				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.81441				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.81096				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.04530				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	99.80089				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.78353				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	99.79491				0.00	0	
Total BAYA81 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 BAYA81										0.00	0	
BAYA8z On 30/09/2023 Spot Bond					0.00000	99.80037				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8c On 30/09/2023 Spot Bond					0.00000	99.79430				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA8d On 31/01/2023 Spot Bond					0.00000	99.80615				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA8e On 31/12/2023 Spot Bond					0.00000	99.79414				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8f On 31/03/2023 Spot Bond					0.00000	99.80693				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA8g On 31/03/2024 Spot Bond					0.00000	99.79441				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8h On 31/03/2024 Spot Bond					0.00000	99.80047				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB1i On 30/06/2021 Spot Bond					0.00000	99.77090				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB1j On 30/09/2023 Spot Bond					0.00000	99.76400				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1k On 30/09/2023 Spot Bond					0.00000	99.76400				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1l On 30/09/2023 Spot Bond					0.00000	99.76400				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1m On 30/09/2024 Spot Bond					0.00000	99.75826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.76467				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.06103				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	99.75279				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.60500	7.60500	7.60500	104.10575				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.75332				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.62382				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	99.86615				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.21228				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.35500	108.55911	7.35500	108.53781				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.36257				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
BGL12 On 20/08/2021 Spot Bond					0.00000	101.16060				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.35500	104.79351	6.35500	104.77545				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.07848				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.68610				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.56345				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.87225				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.24382				0.00	0	200,000,0€
Total BGL18 SPOT										0.00	0	200,000,0€
Total For BGL18										0.00	0	200,000,0€
BGL19 On 29/09/2024 Spot Bond					0.00000	104.10171				0.00	0	159,000,0€
Total BGL19 SPOT										0.00	0	159,000,0€
Total For BGL19										0.00	0	159,000,0€
BGT01 On 12/09/2022 Spot Bond					0.00000	100.17865				0.00	0	290,000,0€
Total BGT01 SPOT										0.00	0	290,000,0€
Total For BGT01										0.00	0	290,000,0€
BID08 On 30/06/2022 Spot Bond					0.00000	100.46796				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.62264				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.80895				0.00	1,000,000,000	1,000,000,0€
Total BID10 SPOT										0.00	1,000,000,000	1,000,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID10										0.00	1,000,000,000	1,000,000,000
BID11 On 15/11/2023 Spot Bond			6.09500	108.68681	6.09500	108.66908				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.12228				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.34194				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.58455				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.81007				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.92445				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.22850				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.70600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.23000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.19200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.51502				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 On 06/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.80	0.00	20,800,000,000	10,000,000,000

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 BNPP09 SPOT										10,000,000,000,000.00	20,800,000,000	10,000,000,000
Total For BNPP09										10,000,000,000,000.00	20,800,000,000	10,000,000,000
BNPP10 On 01/12/2021 Spot Bond					0.00000	100.26702				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF10 On 23/07/2021 Spot Bond					0.00000	100.84566				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF11 On 09/10/2023 Spot Bond					0.00000	100.81745				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 19/11/2022 Spot Bond					0.00000	100.46371				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.16055				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	99.28735				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 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	
BPPF22 On 16/07/2023 Spot Bond					0.00000	101.01674				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.69181				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.74517				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.93617				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF21 On 12/10/2023 Spot Bond					0.00000	101.00883				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.66109				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.69177				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.71845				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.69667				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ23 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	
BWZJ24 On 29/03/2024 Spot Bond					0.00000	99.88241				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.19247				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.10000	110.01287	7.10000	109.99178				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.35000	111.51783	7.35000	111.49584				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.14000	112.52671	8.14000	112.50231				0.00	0	101,397,60
Total CCT03 SPOT										0.00	0	101,397,60
Total For CCT03										0.00	0	101,397,60
CCT04 On 17/07/2027 Spot Bond			9.37000	108.00892	9.37000	106.30210				0.00	0	
Total CCT04 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 CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.10466				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.88486				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.03047				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.50605				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.54145				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.28843				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.36846				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	99.72378				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	163.07051	3.14000	162.93883				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.73000	1.73000	1.73000	162.86326				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.31987	4.77000	108.41300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.55826				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.12500	111.07515	7.12500	111.05402				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	113.51664	8.70700	117.94900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.97475				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.94927				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	105.28745				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2024 Spot Bond			10.98000	101.66389	10.98000	101.63436				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.71700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	119.00973	6.50000	115.83000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN386 On 20/09/2024 Spot Bond					0.00000	106.11900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN394 On 20/09/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.61983				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.61467				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.73000	172.83251	1.73000	172.78557				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.01000	139.50716	5.01000	139.45686				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.45000	137.45203	5.45000	137.40084				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	103.39300				0.00	0	
Total CLN455 SPOT										0.00	0	
Total For CLN455										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.57623				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.50482				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.58596				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.58596				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.55500	105.17196	6.55500	105.15353				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.41515				0.00	0	
Total CLN465 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 CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	99.97517				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.22819				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.61729				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.47400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	72.78448	100.00000	72.64610				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 02/12/2021 Spot Bond					0.00000	100.62043				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.05000	102.07224	6.05000	102.05576				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 07/06/2022 Spot Bond			10.16000	102.71942	10.16000	101.34800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.35500	106.57707	6.35500	106.55865				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.22921				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.00011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.35906				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.75500	112.39121	6.75500	112.37093				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.36195				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.16181				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.22860				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.61728				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.55371				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.21179				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.67259				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.99592				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.64936	9.96000	102.62225				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN517 On 30/10/2022 Spot Bond			10.01000	101.42448	10.01000	101.39741				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.46832				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	99.79413	9.60000	99.84556				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.10966				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.38753				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.59964	9.20000	102.57456				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.73387				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.33027				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.87063				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.26947				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.63498				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.10966				0.00	0	
Total CLN531 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 CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	101.04022				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.83000	109.52352	8.83000	109.49738				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.82213				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.87295				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.18627				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	142.26800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.33911				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.33292				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.30000	110.43493	8.30000	110.41013				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.35000	107.76566	8.35000	107.74170				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.44000	107.31462	8.44000	107.29051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.44500				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.58709				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.62555				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.45314				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.31504				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	115.07500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.66889				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	100.94149	10.19000	100.97885				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.30000	107.84052	8.30000	107.81668				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond					0.00000	100.67392				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.45082				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	104.03645				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.27446				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.62992				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.53000	106.31090	8.53000	106.28677				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.65814				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.63326				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.03360				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.99708				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.26088				0.00	0	
Total CLN579 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 CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.66246				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.31918				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.07001				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.90276				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.31014				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.42344				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.17664				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.09942				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.04343				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	100.96898				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.80544				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.43000	144.37717	3.43000	115.91511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.44556				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.25783				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.44556				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	100.68379				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.18817				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.16113				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.04343				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.04343				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.21900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.26787				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.67665				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond					0.00000	100.59307				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.91133				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.03167				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.43863				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.32786	9.32000	101.30264				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.87703				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.70357				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.22118				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.42349				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.31866				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.21078				0.00	0	
Total CLN615 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 CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	99.89600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.55249				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.56707				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.31012				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.79363				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.79074				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.84767				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	97.22800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.88820				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.36500	107.59732	6.36500	107.57869				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.59786				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.22398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.62000	65.87914	11.62000	87.82347				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.55009				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.00000	104.90876	9.00000	104.88325				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.59518				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.53430				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.46902				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.65117				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.05808				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.46342				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.59250				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.70950				0.00	0	420,000,00
Total CLN638 SPOT										0.00	0	420,000,00
Total For CLN638										0.00	0	420,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN639 On 12/08/2022 Spot Bond					0.00000	100.57676				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.64610				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.90795				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.46594				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.04251				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.83390				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.04259				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.59250				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.32753				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.59250				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.47607				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.59250				0.00	0	
Total CLN652 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 CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	104.93300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.49332				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.69643				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.14800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.65400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	115.72300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	137.83100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.68829				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.42715				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.71034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.46046				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.73804				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.41527				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.65503				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.18532				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.00256	144.34998	4.00256	117.27027				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.00256	144.34998	4.00256	117.27103				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.66841				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.70410				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68(On 28/02/2023 Spot Bond					0.00000	100.66986				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.68002				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.20411				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.64070				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	99.99988				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	99.99965				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	99.99992				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	99.90519				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.74187				0.00	0	
Total CLN693 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 CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	101.37698				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.02971				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.63622				0.00	0	390,000,00
Total CLN697 SPOT										0.00	0	390,000,00
Total For CLN697										0.00	0	390,000,00
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.07317				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	102.72828				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.29708				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.56875				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.47759				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.72423				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.13010				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.21819				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	88.58878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.72194				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.15034				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.61337				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.86176				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.13691				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.54401				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.63131				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN718 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.13548				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.60771				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.93666				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.27522				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.66172				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN729 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 CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.21697				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.28045				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	86.93511				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	100.13818				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.71258				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	95.79022				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	107.34100				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	94.35649				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.58356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.17669				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.79911				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.76034				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.83197				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.40803				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.62828				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	70,000,000.00
Total CLN750 SPOT										0.00	0	70,000,000.00
Total For CLN750										0.00	0	70,000,000.00
CLN81 On 18/04/2028 Spot Bond			7.60500	104.12698	7.60500	104.10575				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.56916				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ05 On 05/06/2023 Spot Bond			7.75500	108.48258	7.75500	108.46003				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			9.45000	107.84547	9.45000	107.81812				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.53500	110.03694	6.53500	110.01760				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			7.19000	105.12893	7.19000	105.10865				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.86000	103.85230	9.86000	103.82499				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			9.95000	98.01202	9.95000	97.98601			329,320,000,000.00	133,600,000,000	8,200,000.00	
Total COT03 SPOT									329,320,000,000.00	133,600,000,000	8,200,000.00	
Total For COT03									329,320,000,000.00	133,600,000,000	8,200,000.00	
CPV01 On 30/06/2029 Spot Bond			9.55500	9.55500	9.55500	110.26282				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.55449				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.99995				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	99.94684				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.61417				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.46732				0.00	0	
Total DENG91 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 DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.95981				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.16240				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	99.96942				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	99.89246				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.18054				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.00028				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.45591				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.40047				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.70000	8.70000	8.70000	105.97167				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.94866				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.49298				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.30000	99.93101	6.30000	99.94825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.67500	108.36713	6.67500	108.34748			589,060,740,000.00	88,248,800	152,128,600
Total DV23 SPOT									589,060,740,000.00	88,248,800	152,128,600
Total For DV23									589,060,740,000.00	88,248,800	152,128,600
DV23/R On 27/02/2023 Spot Bond			100.00000	35.94005	100.00000	35.85963			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	35.94005	100.00000	35.85963			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.22500	111.67082	6.22500	111.65191			0.00	0	737,800
Total DV24 SPOT									0.00	0	737,800
Total For DV24									0.00	0	737,800
DV24/R On 18/02/2024 Spot Bond			9.69000	103.29443	9.69000	103.26743			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.29443	9.69000	103.26743			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.11000	98.31141	11.11000	98.28205			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.43275	10.10000	103.40460			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.43275	10.10000	103.40460			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.32030			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.69610			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.75201			0.00	0	600,000,000
Total DVF22B SPOT									0.00	0	600,000,000
Total For DVF22B									0.00	0	600,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.98322			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.39851			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.69361				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.51240				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.59074				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	97.52456				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.73220				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.71217				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.02004				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.75312				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.72723				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.55171				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	106.24932	4.30000	106.23686				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	

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			5.76000	105.43855	5.76000	105.42229				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.66500	110.75629	6.66500	110.73656				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.86000	110.07184	4.86000	110.03284				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.72000	98.73202	4.72000	98.69721				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	134.93388	2.25000	134.89533				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.68000	145.89563	3.68000	145.84850				0.00	0	1,900,000,00
Total EL28 SPOT										0.00	0	1,900,000,00
Total For EL28										0.00	0	1,900,000,00
EL29 On 19/11/2029 Spot Bond			3.69200	132.38373	3.69200	132.34091				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.73500	129.79740	3.73500	129.75506				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.50000	112.08442	4.50000	112.04569				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.69000	100.69853	4.69000	100.66309				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	134.93388	2.25000	134.89533				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	148.31950				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	145.94956				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	112.69455				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.76161				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.27470				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.44094				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.72145				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.69131				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	99.24521				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	100.92508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.02000	103.86849	9.02000	103.84359				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			10.71000	10.71000	10.71000	96.44900				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.06000	11.06000	11.06000	100.62751				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.10000	103.75953	9.10000	102.19060				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.10000	9.10000	9.10000	108.20899				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.20000	11.20000	11.20000	82.74648				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.27000	10.27000	10.27000	101.48897				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.20000	11.20000	11.20000	95.49725				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.26419				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.20031				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.20599				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF018 On 13/12/2025 Spot Bond					0.00000	100.10558				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.10298				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.65998				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.30597				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.38622				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.62819				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.10200				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.26316				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.27041				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.97170				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.17447				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.79733				0.00	0	
Total EQT006 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 EQT006									0.00	0	
EQT00 On 22/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total EQT007 SPOT									0.00	0	
Total For EQT007									0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.52882			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.50501			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.56684			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.50976			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.53353			0.00	76,000,000	19,000,000
Total ERSA25 SPOT									0.00	76,000,000	19,000,000
Total For ERSA25									0.00	76,000,000	19,000,000
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.49744			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.48599			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.55729			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.01500	110.03910	6.01500	110.02110			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.07012	10.00000	104.04207			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.17000	100.47258	8.17000	100.45060		2,555,038,414,000.00		312,734,200	2,900,169,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES26 SPOT									2,555,038,414,000.00	312,734,200	2,900,169,70
Total For ES26									2,555,038,414,000.00	312,734,200	2,900,169,70
ES26/R On 02/04/2026 Spot Bond			7.85000	101.71866	7.85000	101.69727			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.02500	78.62427	10.93000	79.12728		10,234,536,165,000.00	928,302,600	2,957,778,20	
Total ES33 SPOT								10,234,536,165,000.00	928,302,600	2,957,778,20	
Total For ES33								10,234,536,165,000.00	928,302,600	2,957,778,20	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.00050	7.50000	101.98009			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.54500	77.48871	11.47000	77.93731		602,676,675,674,000.00	52,202,397,200	3,732,490,70	
Total ES42 SPOT								12,676,675,674,000.00	52,202,397,200	3,732,490,70	
Total For ES42								12,676,675,674,000.00	52,202,397,200	3,732,490,70	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.32789	8.50000	101.30486			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	100.19765			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.22158			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.99998			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.54238			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.47907			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.51964			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.54336				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.81236				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.33059				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.40152				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.66176				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.57890				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.31816				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.73816				0.00	0	200,000,0€
Total FRB23 SPOT										0.00	0	200,000,0€
Total For FRB23										0.00	0	200,000,0€
FRB24 On 08/11/2023 Spot Bond					0.00000	103.40293				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.27586				0.00	0	240,000,0€
Total FRB25 SPOT										0.00	0	240,000,0€
Total For FRB25										0.00	0	240,000,0€
FRB26 On 03/06/2024 Spot Bond					0.00000	100.40324				0.00	0	240,000,0€
Total FRB26 SPOT										0.00	0	240,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB26										0.00	0	240,000,00
FRB27 On 03/06/2026 Spot Bond			8.80000	105.99931	8.80000	105.97437				0.00	0	120,000,00
Total FRB27 SPOT										0.00	0	120,000,00
Total For FRB27										0.00	0	120,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	104.13845				0.00	0	100,000,00
Total FRB28 SPOT										0.00	0	100,000,00
Total For FRB28										0.00	0	100,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	102.43033				0.00	0	1,000,000,00
Total FRB29 SPOT										0.00	0	1,000,000,00
Total For FRB29										0.00	0	1,000,000,00
FRB30 On 19/04/2026 Spot Bond			8.00000	102.01838	8.00000	101.99652				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.79000	173.80553	0.79000	173.76283				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.81000	315.37368	1.81000	315.28752				0.00	0	10,000,00
Total FRBI23 SPOT										0.00	0	10,000,00
Total For FRBI23										0.00	0	10,000,00
FRBI25 On 31/01/2025 Spot Bond			2.27500	2.27500	2.27500	153.07732				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.49000	200.71799	3.49000	200.65407				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.77000	3.77000	3.77000	107.60928				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	216.51102				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.19500	91.42697	5.19500	91.39367				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.91000	95.89869	4.91000	95.86438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			6.20036	6.20036	6.20036	81.63708				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			6.27644	6.27644	6.27644	80.85819				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.61000	3.61000	3.61000	146.24303				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	97.72210				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			1.84000	172.71930	1.84000	172.67188				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.70000	171.83889	2.70000	171.78769				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.76329				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.10894				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.73615				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.58419				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.83263				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	103.74043				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.46769				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.00005				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	112.06503				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.85236				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.04277				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	110.08058				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	100.00003				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	100.96226				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.59924				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.60956				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.91663				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.10882				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.40098				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.85085				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.35854				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.03306				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.00000				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 FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	102.55006				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.03972				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.84391				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	99.99982				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	99.99978				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.10500				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.99235				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	101.13253				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.37261				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.67119				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.97484				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.89670				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 13/09/2021 Spot Bond					0.00000	101.61123				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 25/04/2023 Spot Bond					0.00000	103.70840				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 07/12/2023 Spot Bond					0.00000	100.77436				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 20/02/2024 Spot Bond					0.00000	101.02809				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 20/12/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 17/08/2021 Spot Bond					0.00000	100.47838				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 21/12/2027 Spot Bond					0.00000	99.99995				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	101.04795				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.71849				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	99.99963				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.17032				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.95303				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.90339				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.81860				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.36127				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.40891				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.91754				0.00	0	320,000,00
Total FRC353 SPOT										0.00	0	320,000,00
Total For FRC353										0.00	0	320,000,00
FRC35 On 30/09/2021 Spot Bond					0.00000	101.28813				0.00	0	630,000,00
Total FRC354 SPOT										0.00	0	630,000,00
Total For FRC354										0.00	0	630,000,00
FRC35 On 31/07/2023 Spot Bond					0.00000	100.91895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.89759				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.90904				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.65560				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.03396				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.87496				0.00	0	320,000,00
Total FRC360 SPOT										0.00	0	320,000,00
Total For FRC360										0.00	0	320,000,00
FRC360 On 31/01/2024 Spot Bond					0.00000	100.86365				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	101.23612				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.65073				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.42165				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.44371				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC367 On 26/08/2021 Spot Bond					0.00000	100.34717				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.20767				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC369 On 26/08/2021 Spot Bond					0.00000	100.13580				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.48000	2.48000	2.48000	172.01309				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.42000	2.42000	2.42000	172.07465				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.40000	2.40000	2.40000	172.09517				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.26000	103.02520	4.26000	102.99032				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.62000	112.89313	4.62000	112.85362				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.92706				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.25305				0.00	0	
Total FRJ21 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 FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.83423				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.87489				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.54094				0.00	5,500,000,000	5,500,000,000
Total FRJ24 SPOT										0.00	5,500,000,000	5,500,000,000
Total For FRJ24										0.00	5,500,000,000	5,500,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.01600				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.54945				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.26061				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.41872				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.09800	4.09800	4.09800	102.39434				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	114.02694				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.30322				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.79823				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			4.68000	112.02254	4.68000	111.98313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.55000	219.80266	4.55000	219.72640				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.82000	110.02234	4.82000	109.98322				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.58000	4.58000	4.58000	219.07879				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.16000	148.55213	3.16000	148.50599				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.22906	3.70500	127.18767				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.62000	112.89313	4.62000	112.85362				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.70000	216.58702	4.70000	216.51102				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.75000	215.52765	4.75000	215.45174				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.69000	121.05728	2.69000	150.91349				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.78000	214.89500	4.78000	214.81916				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.82000	110.02234	4.82000	109.98322				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			4.22000	192.01391	4.22000	191.94902				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.57000	100.01383	5.57000	99.97626				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.11000	193.29747	4.11000	193.23271				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.17000	192.59614	4.17000	192.53130				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.29000	204.47344	5.29000	204.39849				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.52000	100.64569	5.52000	100.60801				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	109.98322				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.80000	108.58878	4.80000	110.26628				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.98000	194.82706	3.98000	194.76246				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.06000	209.09644	5.06000	209.02107				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.11000	193.29747	4.11000	193.23271				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.11000	193.29747	4.11000	193.23271				0.00	0	
Total FRS143 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.40000	189.93450	4.40000	189.86938				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.46000	147.03969	3.46000	146.99284				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.54000	173.02837	1.54000	172.98229				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.46000	189.24709	4.46000	189.18191				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.50000	188.79041	4.50000	188.72518				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.43000	147.19012	3.43000	147.14334				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.97500	194.88616	3.97500	194.82157				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	188.61119				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	17.58858				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.47912				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.96806				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.06710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.04304				0.00	160,000,000	40,000,000
Total FRS180 SPOT										0.00	160,000,000	40,000,000
Total For FRS180										0.00	160,000,000	40,000,000
FRS180 On 27/09/2025 Spot Bond					0.00000	101.40234				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	162.60576				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	178.95430				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	146.89291				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	161.96912				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	35.19081				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.64468				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.74058				0.00	156,000,000	39,000,000
Total FRS199 SPOT										0.00	156,000,000	39,000,000
Total For FRS199										0.00	156,000,000	39,000,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.63106				0.00	136,000,000	34,000,000
Total FRS200 SPOT										0.00	136,000,000	34,000,000
Total For FRS200										0.00	136,000,000	34,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 06/08/2025 Spot Bond					0.00000	100.40660				0.00	116,000,000	29,000,00
Total FRS201 SPOT										0.00	116,000,000	29,000,00
Total For FRS201										0.00	116,000,000	29,000,00
FRS20 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	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.05067				0.00	84,000,000	21,000,00
Total FRS206 SPOT										0.00	84,000,000	21,000,00
Total For FRS206										0.00	84,000,000	21,000,00
FRS20 On 18/11/2024 Spot Bond					0.00000	100.50529				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	102.16479				0.00	0	3,000,000,00
Total FRS222 SPOT										0.00	0	3,000,000,00
Total For FRS222										0.00	0	3,000,000,00
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS223										0.00	0	
FRS223 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	
FRS224 On 21/12/2027 Spot Bond					0.00000	99.99995				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.38404				0.00	0	1,000,000,00
Total FRS227 SPOT										0.00	0	1,000,000,00
Total For FRS227										0.00	0	1,000,000,00
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.62583				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	101.67904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	113.39981				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	109.11387				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	104.08291				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.33086				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	87.65265				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.30246				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	104.27783				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.58198				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.65560				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.65702				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	96.63800				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.65277				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.26798				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25(On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25(On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25(On 23/01/2024 Spot Bond					0.00000	98.34878				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25(On 24/03/2022 Spot Bond					0.00000	99.90267				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	99.90962				0.00	0	
Total FRS260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.41382				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 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS26 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total FRS266 SPOT										0.00	0	3,000,000.00
Total For FRS266										0.00	0	3,000,000.00
FRS26 On 31/03/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.82000	1.82000	1.82000	315.21446				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.56000	317.20481	1.56000	317.12029				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.56000	1.56000	1.56000	317.12029				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.78000	173.81593	0.78000	173.77328				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.78000	173.81593	0.78000	173.77328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.73004				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.52000	106.07712	4.52000	106.04028				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.07000	74.52062	4.07000	113.12523				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.58000	2.58000	2.58000	151.48352				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	150.03746				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.62000	2.62000	2.62000	309.43916				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.13500	5.13500	5.13500	106.55691				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.05000	114.85160	6.05000	114.83290				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.64000	114.93743	6.64000	114.91669				0.00	0	800,000,00
Total FRX25 SPOT										0.00	0	800,000,00
Total For FRX25										0.00	0	800,000,00
FRX26 On 01/10/2026 Spot Bond			7.28000	111.69079	7.28000	111.66897		1,493,992,864,000.00		205,218,800	20,062,514,00	
Total FRX26 SPOT								1,493,992,864,000.00		205,218,800	20,062,514,00	
Total For FRX26								1,493,992,864,000.00		205,218,800	20,062,514,00	
FRX27 On 07/03/2027 Spot Bond			7.37000	115.89145	7.37000	115.86866				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX28 On 26/07/2028 Spot Bond			7.61000	117.66075	7.61000	117.63647				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.72000	109.95323	8.72000	109.92731				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.79000	107.71316	8.79000	107.68757				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.88000	113.58288	8.88000	113.55592				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.55500	79.36804	10.55500	79.34573				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.34121				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.74455				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.45133				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.42957				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.44434				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.44868				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.38534				0.00	0	
Total GBL05 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 GBL05									0.00	0	
GBL06 On 21/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			885,000,000,000,000.00	58,850,000,000	40,500,000,00
Total GBL06 SPOT									15,000,000,000,000.00	58,850,000,000	40,500,000,00
Total For GBL06									15,000,000,000,000.00	58,850,000,000	40,500,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.37246			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.44728			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.39000			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.40170			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.56069			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.37000	113.77294	3.37000	113.73708			0.00	0	
Total GRL35 SPOT									0.00	0	
Total For GRL35									0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.38919			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.19839			0.00	0	
Total GRT14 SPOT									0.00	0	
Total For GRT14									0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.99807			0.00	0	
Total GRT16 SPOT									0.00	0	
Total For GRT16									0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.20500	110.21491	6.20500	110.19651			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.63759			0.00	310,000,200	155,000,10

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 GRT19 SPOT										0.00	310,000,200	155,000,10
Total For GRT19										0.00	310,000,200	155,000,10
GRT20 On 03/04/2024 Spot Bond					0.00000	101.92356				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.75000	104.60699	8.75000	104.58252				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.97829				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.97021				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.18233				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.47583				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.97959				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.72018				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.14601				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.15191				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.58938				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT31 On 28/02/2024 Spot Bond					0.00000	100.34061				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.31357				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.24454				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.49451				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.28230				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.87772				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.75898				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.35887				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.35236				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.47215				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.99485				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	99.95780				0.00	0	
Total GRT46 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 GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.86676				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.93876				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.87848				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.21655				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.12292				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.20664				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	101.04394				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.29021				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	101.01448				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.23435				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.30403				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.79366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.27915				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.15311				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.15703				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.86875				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.87715				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.87962				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.16000	312.83213	2.16000	312.74370				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.51000	2.51000	2.51000	318.20440				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.77000	106.78952	9.77000	106.76138				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.59000	79.70543	4.59000	102.57534				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.03000	91.42005	11.03000	91.39294				0.00	0	4,758,960,60
Total HWAY34 SPOT										0.00	0	4,758,960,60
Total For HWAY34										0.00	0	4,758,960,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.71644	100.00000	12.68799			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.07000	90.76213	11.07000	90.73512			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	12.71522	100.00000	12.68677			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	101.07491			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	100.88561			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.34390			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.08000	154.14993	2.01000	154.47805		34,197,213,024,000.00	16,440,967,800	456,039,000,00	
Total I2025 SPOT								34,197,213,024,000.00	16,440,967,800	456,039,000,00	
Total For I2025								34,197,213,024,000.00	16,440,967,800	456,039,000,00	
I2029 On 31/03/2029 Spot Bond			3.00000	113.67633	2.90000	114.45248		769,521,324,600,000.00	256,507,108,200	178,553,830,00	
Total I2029 SPOT								769,521,324,600,000.00	256,507,108,200	178,553,830,00	
Total For I2029								769,521,324,600,000.00	256,507,108,200	178,553,830,00	
I2033 On 28/02/2033 Spot Bond			3.76000	108.36470	3.76000	108.32946		95,777,407,272,000.00	25,472,714,700	193,832,001,90	
Total I2033 SPOT								95,777,407,272,000.00	25,472,714,700	193,832,001,90	
Total For I2033								95,777,407,272,000.00	25,472,714,700	193,832,001,90	
I2038 On 31/01/2038 Spot Bond			4.00000	122.38165	3.92000	123.63322		167,825,688,000,000.00	41,956,422,000	385,621,000,00	
Total I2038 SPOT								167,825,688,000,000.00	41,956,422,000	385,621,000,00	
Total For I2038								167,825,688,000,000.00	41,956,422,000	385,621,000,00	
I2046 On 31/03/2046 Spot Bond			4.01000	111.29354	3.93500	112.69414		156,900,173,052,000.00	39,127,225,200	323,093,036,00	
Total I2046 SPOT								156,900,173,052,000.00	39,127,225,200	323,093,036,00	
Total For I2046								156,900,173,052,000.00	39,127,225,200	323,093,036,00	
I2050 On 31/12/2050 Spot Bond			3.93000	115.06422	3.91000	115.46828		46,599,023,154,000.00	11,857,257,800	283,735,800,00	
Total I2050 SPOT								46,599,023,154,000.00	11,857,257,800	283,735,800,00	

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 I2050										16,599,023,154,000.00	11,857,257,800	283,735,800,00
IBL101 On 24/05/2022 Spot Bond			6.07000	6.07000	6.07000	103.34264				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.98671				0.00	0	45,000,00
Total IBL102 SPOT										0.00	0	45,000,00
Total For IBL102										0.00	0	45,000,00
IBL109 On 07/12/2023 Spot Bond			2.28000	311.96660	2.28000	311.87742				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.54924				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.44079				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.49581				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.79090				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.53722				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.98021				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.38482				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.93287				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.60388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.09396				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.01870				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.42338				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.39684				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.59794				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.54519				0.00	172,000,000	43,000,000
Total IBL138 SPOT										0.00	172,000,000	43,000,000
Total For IBL138										0.00	172,000,000	43,000,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.43349				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.43129				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.00006				0.00	164,000,000	41,000,000
Total IBL145 SPOT										0.00	164,000,000	41,000,000
Total For IBL145										0.00	164,000,000	41,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.18923				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.34389				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	100.35853				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.83016				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.43581				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.77372				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.74979				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.77469				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.59116				0.00	0	5,000,000,00
Total IBL159 SPOT										0.00	0	5,000,000,00
Total For IBL159										0.00	0	5,000,000,00
IBL160 On 12/02/2026 Spot Bond					0.00000	100.64052				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.59308				0.00	0	9,530,000,00
Total IBL161 SPOT										0.00	0	9,530,000,00
Total For IBL161										0.00	0	9,530,000,00
IBL162 On 13/04/2024 Spot Bond					0.00000	100.91904				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.95213				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.68480				0.00	0	
Total IBL165 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 IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.52721				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.46050				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.47678				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.53637				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.36248				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.86000	0.86000	0.86000	173.68970				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.71500	112.00129	6.71500	111.98085				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.78174				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.18000	173.40061	1.18000	173.35615				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.14500	107.38746	5.14500	107.37264				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.34407				0.00	0	190,000,00
Total IBL95 SPOT										0.00	0	190,000,00
Total For IBL95										0.00	0	190,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	102.66368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.00000	105.30051	8.00000	105.27806				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.61000	111.00836	9.61000	111.32476				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.21229				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.57000	110.04759	8.57000	110.02236				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.88302				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.55499				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.47377				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.08440				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.62825				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.09631				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.61707				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.03774				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.49423				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.91341				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.02729				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.45000	104.09969	7.45000	104.07889				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	101.40266				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.38758				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.07367				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.09135				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.20865				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.94713				0.00	0	
Total INLV08 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 INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.62364				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.05681				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	99.98621				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.98594				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.76943				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.39003				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.70213				0.00	44,000,000	11,000,00
Total IPF24 SPOT										0.00	44,000,000	11,000,00
Total For IPF24										0.00	44,000,000	11,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.98770				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.62824				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.63944				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.94581				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.34173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.22552				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.10484				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.38425				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	99.98548				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.07714	2.75000	101.06952				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.87000	184.62528	4.87000	184.55966				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.15167				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.51184				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.95857				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.28000	3.28000	3.28000	171.19605				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	100.71281				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV041 On 29/09/2021 Spot Bond			8.08500	103.71071	8.08500	103.68823				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.73437				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.09000	8.09000	8.09000	102.76508				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.12219				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.73000	172.83251	1.73000	172.78557				0.00	0	10,000,00
Total IV045 SPOT										0.00	0	10,000,00
Total For IV045										0.00	0	10,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.02842				0.00	100,000,000	100,000,00
Total IV046 SPOT										0.00	100,000,000	100,000,00
Total For IV046										0.00	100,000,000	100,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	102.64186				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.77000	185.74053	4.77000	185.67502				0.00	0	2,000,000,00
Total IV19A SPOT										0.00	0	2,000,000,00
Total For IV19A										0.00	0	2,000,000,00
IVC034 On 30/06/2021 Spot Bond					0.00000	99.87242				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.25500	103.65222	11.25500	103.62058				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.57000	102.32413	6.57000	102.30626				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	99.87594				0.00	0	
Total IVC097 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 IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	99.87271				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	99.87486				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.11357				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.63360				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.86850				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.58600				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.35329				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.52679				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.27289				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.72697				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.78624				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.99998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.37296				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.34850				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.06083				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	100.40563				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.05797				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.04928				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.07458				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.21619				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.89431				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC178 On 09/07/2023 Spot Bond					0.00000	101.19109				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.57141				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.60396				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	99.98265				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	99.84322				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.01985	7.40000	100.00000				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.37596				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.32673				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.55482				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.02868				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.69381	7.23000	102.80502				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ047 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 IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.90270				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			3.95000	3.95000	3.95000	99.82715				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			3.95000	3.95000	3.95000	99.75171				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.59113				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.51415				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.05000	4.05000	4.05000	99.43729				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.05000	4.05000	4.05000	99.36055				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.26638				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.18802				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.10978				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.03166				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.15000	4.15000	4.15000	98.95367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				450,000,000,000,000.00	34,500,000,000	34,500,000,000
Total IVZ060 SPOT										50,000,000,000,000.00	34,500,000,000	34,500,000,000
Total For IVZ060										50,000,000,000,000.00	34,500,000,000	34,500,000,000
JIBAR On 15/03/2020 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	100.00012				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.90188				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.05500	102.96187	6.05500	102.94515				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.14712				0.00	68,000,000	62,000,000
Total KAP012 SPOT										0.00	68,000,000	62,000,000
Total For KAP012										0.00	68,000,000	62,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	100.61035				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.91987				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.74808				0.00	0	1,800,000,000
Total KAP015 SPOT										0.00	0	1,800,000,000
Total For KAP015										0.00	0	1,800,000,000
KAP016 On 29/04/2022 Spot Bond					0.00000	100.61561				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.48013				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP018 On 14/04/2024 Spot Bond					0.00000	101.06360				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.66642				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.54000	125.86142	8.54000	125.83283				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.49561				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.65995				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.03500	103.27829	7.03500	103.25879				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.59790				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.05500	105.48192	9.05500	105.45640				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.28684				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.84000	95.16870	11.84000	95.13895				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.10500	99.71142	10.10500	99.68457				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.15607				0.00	0	
Total LBK30 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 LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.94037				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.65571				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.77322				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.73681				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.32402				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	87.28072				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.70785				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.56500	106.58904	6.56500	106.57023				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.46065				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.25458				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.91488				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.46896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.20526				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.02679				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.09422				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.56669				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.58135				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.05095				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.47473				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.48775				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.56565				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.47172				0.00	0	570,000,00
Total MBF063 SPOT										0.00	0	570,000,00
Total For MBF063										0.00	0	570,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.17320				0.00	0	10,000,00
Total MBF065 SPOT										0.00	0	10,000,00
Total For MBF065										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF061 On 16/09/2021 Spot Bond					0.00000	100.11798				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF067 On 17/11/2021 Spot Bond					0.00000	100.41936				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF068 On 17/11/2023 Spot Bond					0.00000	100.45267				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF069 On 28/05/2022 Spot Bond					0.00000	100.29831				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF070 On 28/05/2024 Spot Bond					0.00000	100.31788				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	101.43215				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP040 On 23/02/2023 Spot Bond					0.00000	100.38916				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP043 On 27/07/2023 Spot Bond					0.00000	100.72898				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP044 On 27/09/2021 Spot Bond					0.00000	100.03468				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP045 On 27/09/2023 Spot Bond					0.00000	100.33891				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP046 On 26/02/2022 Spot Bond					0.00000	100.68375				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP047 On 26/02/2024 Spot Bond					0.00000	100.35229				0.00	0	
Total MBP047 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 MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.91525				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	99.91336				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.72371				0.00	0	1,150,000,00
Total MBP050 SPOT										0.00	0	1,150,000,00
Total For MBP050										0.00	0	1,150,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.42949				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.91661				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.48000	7.48000	7.48000	117.40373				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.85500	109.33098	5.85500	109.31354				0.00	0	11,456,920,00
Total MMIG05 SPOT										0.00	0	11,456,920,00
Total For MMIG05										0.00	0	11,456,920,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.43017				0.00	0	1,268,000,00
Total MMIG06 SPOT										0.00	0	1,268,000,00
Total For MMIG06										0.00	0	1,268,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.60477				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.25623				0.00	0	100,000,00
Total MML01 SPOT										0.00	0	100,000,00
Total For MML01										0.00	0	100,000,00
MML02 On 10/12/2026 Spot Bond			8.10000	105.47268	8.10000	105.44980				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.13714				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 MML03 SPOT										0.00	0	100,000,00
Total For MML03										0.00	0	100,000,00
MML04 On 15/03/2028 Spot Bond			8.35000	99.99251	8.35000	99.97322				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.90065				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	102.02801				0.00	0	100,000,00
Total MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.72424				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.69787				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.42643				0.00	0	150,000,00
Total MTN13 SPOT										0.00	0	150,000,00
Total For MTN13										0.00	0	150,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	100.60542				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.62821				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.10067				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.27707				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.47946				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN19 On 07/03/2025 Spot Bond					0.00000	100.20982				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.00262				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.09911				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.89888				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.05000	104.10875	8.05000	104.08606				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.97092				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.43485				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.43484				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.46523				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.46516				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.77560				0.00	0	
Total N6C26 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 N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.56952				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.00007				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.00012				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.36799				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.99995				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.03500	103.71394	6.03500	103.69719				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.65500	110.50682	6.65500	110.48683				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.98000	110.23601	8.98000	110.20926				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.93860				0.00	0	940,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG01G SPOT										0.00	0	940,000,00
Total For NBG01G										0.00	0	940,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.85063				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.73497				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.93748				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.76305				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.22000	111.21740	6.22000	111.19889				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.10500	99.95805	5.10500	99.94408				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.52000	105.19196	5.52000	105.17613				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.35000	113.28054	6.35000	113.26099				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.55000	111.20817	7.55000	111.18566				0.00	0	12,511,454,30
Total NBK17A SPOT										0.00	0	12,511,454,30
Total For NBK17A										0.00	0	12,511,454,30
NBK19 On 01/06/2022 Spot Bond			6.05000	103.78777	6.05000	103.77087				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.89000	114.91516	6.89000	114.89390				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK20I On 25/06/2021 Spot Bond					0.00000	99.95254				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21I On 21/07/2027 Spot Bond			7.90000	117.43171	7.90000	117.40659				0.00	0	59,641,112,80
Total NBK21A SPOT										0.00	0	59,641,112,80
Total For NBK21A										0.00	0	59,641,112,80
NBK22I On 19/11/2022 Spot Bond			5.14500	107.52659	5.14500	107.51175				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23I On 19/11/2025 Spot Bond			6.58500	116.44094	6.58500	116.42044				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24I On 19/11/2027 Spot Bond			7.62500	117.52998	7.62500	117.50608				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.59659				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.63000	5.63000	5.63000	111.49037				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.51027				0.00	0	10,000,00
Total NBK25B SPOT										0.00	0	10,000,00
Total For NBK25B										0.00	0	10,000,00
NBK26I On 10/05/2023 Spot Bond			100.00000	31.13852	100.00000	31.06998				0.00	0	1,300,000,00
Total NBK26A SPOT										0.00	0	1,300,000,00
Total For NBK26A										0.00	0	1,300,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	103.74928				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.81000	114.63109	7.81000	114.60723				0.00	0	53,734,20
Total NBK27A SPOT										0.00	0	53,734,20
Total For NBK27A										0.00	0	53,734,20
NBK28I On 02/08/2023 Spot Bond			5.55000	112.63836	5.55000	112.62133				0.00	0	
Total NBK28A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.97000	119.05787	6.97000	119.03533				0.00	0	85,564,20
Total NBK29A SPOT										0.00	0	85,564,20
Total For NBK29A										0.00	0	85,564,20
NBK30 On 20/02/2024 Spot Bond			6.00500	111.94670	6.00500	111.92841				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.68000	109.30988	5.68000	109.29325				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.94495				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.61240				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.66491				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.86183				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.77500	9.77500	9.77500	73.14333				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.87892				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.08214				0.00	116,000,000	29,000,00
Total NBK42B SPOT										0.00	116,000,000	29,000,00
Total For NBK42B										0.00	116,000,000	29,000,00
NBK43 On 20/02/2024 Spot Bond					0.00000	102.26606				0.00	0	100,000,00
Total NBK43B SPOT										0.00	0	100,000,00
Total For NBK43B										0.00	0	100,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	101.33015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.49363				0.00	0	380,000,00
Total NBK46B SPOT										0.00	0	380,000,00
Total For NBK46B										0.00	0	380,000,00
NBK47I On 15/02/2028 Spot Bond					0.00000	102.91462				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.60732				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.27916				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.60098				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.72076				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.92794				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.04585				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.04465				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.78381				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK56 On 01/08/2024 Spot Bond					0.00000	100.67323				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.77457				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.08949				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.55048				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.81224				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.41809				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.88348				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.95652				0.00	0	480,000,00
Total NBKB64 SPOT										0.00	0	480,000,00
Total For NBKB64										0.00	0	480,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00005				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			8.94500	106.78728	8.94500	106.76189				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.98000	106.25300	8.98000	106.22764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.30265				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	100.59222				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.46861				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.78889				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.66904				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.39431				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.10181				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.45336				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL07 On 09/04/2024 Spot Bond					0.00000	100.96164				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.90351				0.00	80,000,000	20,000,000
Total NGL08 SPOT										0.00	80,000,000	20,000,000
Total For NGL08										0.00	80,000,000	20,000,000
NGL09 On 19/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	270,000,000,000	157,500,000,000	
Total NGL09 SPOT										10,000,000,000,000.00	270,000,000,000	157,500,000,000
Total For NGL09										10,000,000,000,000.00	270,000,000,000	157,500,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.20471				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.88865				0.00	0	1,000,000,000
Total NGLT1B SPOT										0.00	0	1,000,000,000
Total For NGLT1B										0.00	0	1,000,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.13332				0.00	0	660,000,000
Total NGT103 SPOT										0.00	0	660,000,000
Total For NGT103										0.00	0	660,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	105.52558				0.00	0	1,000,000,000
Total NGT104 SPOT										0.00	0	1,000,000,000
Total For NGT104										0.00	0	1,000,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	101.27113				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.22109				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.74240				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.85184				0.00	0	1,500,000,000
Total NGT108 SPOT										0.00	0	1,500,000,000
Total For NGT108										0.00	0	1,500,000,000
NGT1G On 16/06/2026 Spot Bond					0.00000	100.12613				0.00	0	
Total NGT1G 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 NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.90662				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.70036				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.25543				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.50959				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.75358				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.13404				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.89686				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.43945				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.54810				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	100.55559				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	215.45174				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.48000	3.48000	3.48000	200.77640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.76500	2.76500	2.76500	150.52627				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.19500	3.19500	3.19500	112.07887				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			4.67000	4.67000	4.67000	112.12765				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.87000	2.87000	2.87000	149.98610				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.63577	3.45000	196.57335				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.26000	3.26000	3.26000	147.99959				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.12500	3.12500	3.12500	205.17496				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.27000	203.42882	3.27000	203.36522				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.78500	110.51831	4.78500	110.47915				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.62367				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN016 On 20/03/2024 Spot Bond					0.00000	101.40056				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.44560				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	133.39376				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.47430				0.00	148,000,000	37,000,00
Total NN022 SPOT										0.00	148,000,000	37,000,00
Total For NN022										0.00	148,000,000	37,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.54014				0.00	128,000,000	32,000,00
Total NN023 SPOT										0.00	128,000,000	32,000,00
Total For NN023										0.00	128,000,000	32,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	101.21960				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.43554				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.54721				0.00	160,000,000	40,000,00
Total NN034 SPOT										0.00	160,000,000	40,000,00
Total For NN034										0.00	160,000,000	40,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.75081				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.60961				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.10635				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.44239				0.00	0	
Total NN04 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 NN04									0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.12839			0.00	128,000,000	32,000,000
Total NN040 SPOT									0.00	128,000,000	32,000,000
Total For NN040									0.00	128,000,000	32,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	143.25967			0.00	0	
Total NN043 SPOT									0.00	0	
Total For NN040									0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.71865			0.00	0	
Total NN046 SPOT									0.00	0	
Total For NN043									0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.05226			0.00	0	
Total NN048 SPOT									0.00	0	
Total For NN046									0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	139.93634			0.00	0	
Total NN049 SPOT									0.00	0	
Total For NN048									0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.10720			0.00	0	
Total NN05 SPOT									0.00	0	
Total For NN049									0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.85514			0.00	0	
Total NN051 SPOT									0.00	0	
Total For NN05									0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.21624			0.00	0	
Total NN054 SPOT									0.00	0	
Total For NN051									0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.86505			0.00	0	
Total NN056 SPOT									0.00	0	
Total For NN054									0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.47656			0.00	0	
Total NN057 SPOT									0.00	0	
Total For NN056									0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.89596			0.00	0	
Total NN058 SPOT									0.00	0	
Total For NN057									0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.11293			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.15439				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.49625				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	102.65513				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	109.99000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.34000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	111.80000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	110.52000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	110.35458				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	113.23908				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.46288				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.86879				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02! On 17/02/2026 Spot Bond					0.00000	92.48216				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02! On 09/07/2021 Spot Bond					0.00000	101.67112				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02! On 19/04/2022 Spot Bond					0.00000	98.10777				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	113.23908				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03! On 20/07/2021 Spot Bond					0.00000	100.81580				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03! On 19/04/2022 Spot Bond					0.00000	98.09298				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03! On 06/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03! On 17/08/2021 Spot Bond					0.00000	100.44846				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03! On 19/08/2021 Spot Bond					0.00000	100.45886				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03! On 25/08/2021 Spot Bond					0.00000	100.36175				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03! On 25/08/2021 Spot Bond					0.00000	100.36175				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03! On 01/09/2021 Spot Bond					0.00000	100.26503				0.00	0	
Total NNF037 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 NNF037										0.00	0	
NNF037 On 14/09/2021 Spot Bond					0.00000	100.08697				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	131.70681				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	109.12944				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.54029				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.87861				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.43032				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.43115				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.39204				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.32033				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.10976				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.46156				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.44248				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.35433				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.19742				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.36565				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.72500	108.79134	6.72500	108.77179				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.41000	198.09846	2.41000	198.04114				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.22000	116.77908	9.22000	116.75031				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.07232	100.00000	13.04338				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	100.36344				0.00	24,000,000	6,000,000
Total NTC21 SPOT										0.00	24,000,000	6,000,000
Total For NTC21										0.00	24,000,000	6,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	100.55259				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.33343				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.90826				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC27 On 12/06/2023 Spot Bond					0.00000	100.09751				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.09877				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.10412				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.16867				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.51017				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	100.00010				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.12509				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.89500	105.81191	5.89500	105.79520				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.18000	115.00126	7.18000	114.97922				0.00	0	10,838,000,00
Total OML07 SPOT										0.00	0	10,838,000,00
Total For OML07										0.00	0	10,838,000,00
OML09 On 14/09/2022 Spot Bond			6.08500	108.55828	6.08500	108.54060				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.50500	116.77162	7.50500	116.74824				0.00	0	760,000,00
Total OML10 SPOT										0.00	0	760,000,00

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 OML10										0.00	0	760,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.22489				0.00	0	200,000,00
Total OML11 SPOT										0.00	0	200,000,00
Total For OML11										0.00	0	200,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.99365				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.38904				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.46190				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.94241				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.70229				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.36987				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.07577				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.35684				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.48772				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.54842				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.55708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.56574				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.35000	114.06530	7.20000	114.77171			069,075,935,550,000.00	2,050,214,413,000	2,932,815,317,70	
Total R186 SPOT									9,075,935,550,000.00	050,214,413,000	932,815,317,70	
Total For R186									9,075,935,550,000.00	050,214,413,000	932,815,317,70	
R197 On 07/12/2023 Spot Bond			1.23500	319.60516	1.21000	319.70854			3,029,823,524,000.00	2,453,298,400	49,403,172,80	
Total R197 SPOT									3,029,823,524,000.00	2,453,298,400	49,403,172,80	
Total For R197									3,029,823,524,000.00	2,453,298,400	49,403,172,80	
R202 On 07/12/2033 Spot Bond			3.81000	236.52509	3.75000	237.86869			71,323,418,694,000.00	18,720,057,400	139,970,233,60	
Total R202 SPOT									71,323,418,694,000.00	18,720,057,400	139,970,233,60	
Total For R202									71,323,418,694,000.00	18,720,057,400	139,970,233,60	
R2023 On 28/02/2023 Spot Bond			5.13500	106.57159	5.05500	106.68890			065,606,884,926,000.00	402,260,347,600	810,329,309,20	
Total R2023 SPOT									65,606,884,926,000.00	402,260,347,600	810,329,309,20	
Total For R2023									65,606,884,926,000.00	402,260,347,600	810,329,309,20	
R2030 On 31/01/2030 Spot Bond			8.92500	97.64704	8.77000	98.51425			895,290,412,047,500.00	884,626,376,700	934,517,433,90	
Total R2030 SPOT									895,290,412,047,500.00	884,626,376,700	934,517,433,90	
Total For R2030									895,290,412,047,500.00	884,626,376,700	934,517,433,90	
R2032 On 31/03/2032 Spot Bond			9.58000	93.02992	9.45000	93.82131			122,936,741,924,000.00	952,289,847,800	506,125,298,50	
Total R2032 SPOT									122,936,741,924,000.00	952,289,847,800	506,125,298,50	
Total For R2032									122,936,741,924,000.00	952,289,847,800	506,125,298,50	
R2035 On 28/02/2035 Spot Bond			10.16000	93.33244	10.05000	94.06102			441,565,097,536,000.00	732,437,509,600	365,991,984,10	
Total R2035 SPOT									441,565,097,536,000.00	732,437,509,600	365,991,984,10	
Total For R2035									441,565,097,536,000.00	732,437,509,600	365,991,984,10	
R2037 On 31/01/2037 Spot Bond			10.39500	88.83470	10.29000	89.52905			495,700,669,576,500.00	336,286,740,700	972,898,492,90	
Total R2037 SPOT									495,700,669,576,500.00	336,286,740,700	972,898,492,90	
Total For R2037									495,700,669,576,500.00	336,286,740,700	972,898,492,90	
R2040 On 31/01/2040 Spot Bond			10.51500	91.24297	10.44000	91.76821			061,207,452,126,500.00	386,229,905,100	483,616,636,30	
Total R2040 SPOT									61,207,452,126,500.00	386,229,905,100	483,616,636,30	
Total For R2040									61,207,452,126,500.00	386,229,905,100	483,616,636,30	
R2044 On 31/01/2044 Spot Bond			10.56000	87.94659	10.49500	88.40762			621,499,681,600,000.00	532,338,985,000	464,353,496,20	
Total R2044 SPOT									621,499,681,600,000.00	532,338,985,000	464,353,496,20	
Total For R2044									621,499,681,600,000.00	532,338,985,000	464,353,496,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2048 On 28/02/2048 Spot Bond			10.47500	87.29580	10.41000	87.77651			,199,564,111,032,500.00	2,692,082,492,700	0,083,756,651,400
Total R2048 SPOT									39,564,111,032,500.00	692,082,492,700	083,756,651,400
Total For R2048									39,564,111,032,500.00	692,082,492,700	083,756,651,400
R209 On 31/03/2036 Spot Bond			10.07500	72.31967	9.98000	72.87045			104,463,942,150,000.00	407,390,962,000	540,115,244,600
Total R209 SPOT									14,463,942,150,000.00	407,390,962,000	540,115,244,600
Total For R209									14,463,942,150,000.00	407,390,962,000	540,115,244,600
R210 On 31/03/2028 Spot Bond			2.84000	208.84862	2.77000	209.68365			70,053,176,376,000.00	24,666,611,400	71,451,413,700
Total R210 SPOT									70,053,176,376,000.00	24,666,611,400	71,451,413,700
Total For R210									70,053,176,376,000.00	24,666,611,400	71,451,413,700
R212 On 31/01/2022 Spot Bond			0.53000	174.07644	0.53000	174.03492			56,424,648,000,000.00	106,461,600,000	167,869,196,500
Total R212 SPOT									56,424,648,000,000.00	106,461,600,000	167,869,196,500
Total For R212									56,424,648,000,000.00	106,461,600,000	167,869,196,500
R213 On 28/02/2031 Spot Bond			9.26000	87.89572	9.11000	88.73630			419,250,650,660,000.00	477,240,891,000	721,274,795,100
Total R213 SPOT									19,250,650,660,000.00	477,240,891,000	721,274,795,100
Total For R213									19,250,650,660,000.00	477,240,891,000	721,274,795,100
R214 On 28/02/2041 Spot Bond			10.47500	69.12925	10.40000	69.56876			416,206,388,785,000.00	135,198,700,600	611,082,960,300
Total R214 SPOT									16,206,388,785,000.00	135,198,700,600	611,082,960,300
Total For R214									16,206,388,785,000.00	135,198,700,600	611,082,960,300
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.06232			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.29330			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.82745			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.34895			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.17572			0.00	56,000,000	14,000,000
Total RDFB14 SPOT									0.00	56,000,000	14,000,000
Total For RDFB14									0.00	56,000,000	14,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.41978			0.00	0	
Total RDFB15 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.00388				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.57460				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.30967				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.22929				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.98663				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.98591				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.88954				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.43974				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.85474				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.51086				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.54241				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.05788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.77147				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.35321				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.33803				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.33537				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.04295				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.35802				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.76123				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.99249				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.57989				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.02279				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.35476				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES49 On 03/08/2023 Spot Bond					0.00000	101.01513				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.95866				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.68449				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.70500	106.58913	6.70500	106.56992				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.14500	95.84498	11.14500	95.81658				0.00	0	302,868,10
Total RW28 SPOT										0.00	0	302,868,10
Total For RW28										0.00	0	302,868,10
SBK23 On 28/05/2022 Spot Bond			5.21500	106.47693	5.21500	106.46203				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.73837				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	99.97976				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.84500	99.98673	4.84500	99.97346				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.94500	113.72838	6.94500	113.70729				0.00	0	
Total SBS20 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 SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.53647				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.96000	113.52726	5.96000	113.50884				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.04500	105.35093	7.04500	105.33112				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.46500	111.28024	7.46500	111.25796				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.06500	114.30374	6.06500	114.28518				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.25500	112.62291	6.25500	112.60376				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.34000	112.13924	8.34000	112.11393				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.46500	102.45757	4.46500	102.44526				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.32500	107.25269	5.32500	107.23738				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.64500	116.16442	6.64500	116.14379				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.61500	117.16640	7.61500	117.14260				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.42000	111.86727	5.42000	111.85074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.81636				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.27433				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.67500	106.53120	4.67500	106.51761				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.75500	5.75500	5.75500	113.41175				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.44322				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.64153				0.00	7,880,000,000	3,940,000,000
Total SBS53 SPOT										0.00	7,880,000,000	3,940,000,000
Total For SBS53										0.00	7,880,000,000	3,940,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	100.82024				0.00	184,000,000	46,000,000
Total SBS55 SPOT										0.00	184,000,000	46,000,000
Total For SBS55										0.00	184,000,000	46,000,000
SBS56 On 12/06/2022 Spot Bond			5.05000	103.89859	5.05000	103.88443				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.74118				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.95193				0.00	0	3,360,000,000
Total SBS58 SPOT										0.00	0	3,360,000,000
Total For SBS58										0.00	0	3,360,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	101.45530				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS62 On 31/01/2024 Spot Bond					0.00000	101.30765				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.33914				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.88067				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.11730				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.22924				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.87170				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.68730				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.28805				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.65000	316.54408	1.65000	316.45896				0.00	0	41,500,00
Total SBSI11 SPOT										0.00	0	41,500,00
Total For SBSI11										0.00	0	41,500,00
SBSI14 On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	216.51102				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.07579				0.00	0	160,000,00
Total SBT101 SPOT										0.00	0	160,000,00
Total For SBT101										0.00	0	160,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.49698				0.00	0	440,000,00
Total SBT102 SPOT										0.00	0	440,000,00

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 SBT102										0.00	0	440,000,00
SBT102 On 31/03/2024 Spot Bond					0.00000	103.29185				0.00	40,000,000	10,000,00
Total SBT103 SPOT										0.00	40,000,000	10,000,00
Total For SBT103										0.00	40,000,000	10,000,00
SBT103 On 30/09/2025 Spot Bond					0.00000	103.26693				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,00
Total SBT105 SPOT										0.00	0	100,000,00
Total For SBT105										0.00	0	100,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.38545				0.00	80,000,000	20,000,00
Total SBT201 SPOT										0.00	80,000,000	20,000,00
Total For SBT201										0.00	80,000,000	20,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.41690				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.15500	107.69065	7.15500	107.66997				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.61816				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.36298				0.00	0	200,000,00
Total SBT206 SPOT										0.00	0	200,000,00
Total For SBT206										0.00	0	200,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	104.84873				0.00	112,000,000	268,000,00
Total SBT207 SPOT										0.00	112,000,000	268,000,00
Total For SBT207										0.00	112,000,000	268,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	100.60640				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.76328				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.52918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.67544				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.55096				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.52911				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.67192				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.54813				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.57472				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.58139				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.53391				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.58139				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.66208				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.63838				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.95266				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.60039				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.85500	110.47725	6.85500	110.45691				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.53457				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.33202				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.31269				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.51206				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.93515				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.44076				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.46339				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	99.93928				0.00	0	
Total SPG004 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 SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.02870				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.10654				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.31295				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.15268				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.09076				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.36383				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG0 On 01/12/2021 Spot Bond					0.00000	100.26925				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.04764				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.42500	3.42500	3.42500	147.16844				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.17500	114.91590	7.17500	114.89376				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.60000	91.77385	8.60000	91.75285				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.36581				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04(On 13/10/2023 Spot Bond					0.00000	101.04163				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			6.45500	108.91404	6.45500	108.89514				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			4.62000	112.89313	4.62000	112.85362				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.29204				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.86413				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.64075				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05(On 08/12/2023 Spot Bond			2.24000	2.24000	2.24000	312.16583				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.85005				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.73845				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.98131				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2025 Spot Bond			2.81000	2.81000	2.81000	150.29448				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	109.98322				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.74000	3.74000	3.74000	107.83746				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.95000	3.95000	3.95000	195.11744				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.37516				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.36800				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.35037				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.03182				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.02953				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.00014				0.00	0	
Total SSN077 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 SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.06617				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	107.08200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.40111				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.11562				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.72773				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.62500	4.62500	4.62500	218.11164				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	98.82541				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.02530				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.27493				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.36296				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.22309				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.43500	94.79125	9.43500	94.76711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.31783				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	99.99987				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			3.99500	94.23974	3.99500	194.58525				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.80500	89.31039	4.80500	214.29368				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.65037				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.59389				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.63573				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 14/07/2021 Spot Bond					0.00000	100.89108				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN11 On 10/08/2021 Spot Bond					0.00000	100.58616				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	101.03747				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	100.76883				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN116 On 19/08/2021 Spot Bond					0.00000	100.38099				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	100.53637				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.53188				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.53075				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.11800				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.77000	106.42066	7.77000	106.39849				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.46763				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.17500	102.78790	4.17500	102.77634				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.40032				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.38348				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.42306				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.44224				0.00	0	
Total T17A21 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 T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.14766	7.21000	102.12354				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.80977				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.55056				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.36848				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.70508				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	101.00382				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.65978				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.32074				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.86701				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.07947				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.17617				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.50832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 _{On} 27/05/2022 Spot Bond					0.00000	100.57822				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 _{On} 27/05/2024 Spot Bond					0.00000	99.93612				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 _{On} 22/10/2022 Spot Bond					0.00000	101.00832				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 _{On} 22/10/2024 Spot Bond					0.00000	101.40998				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 _{On} 15/10/2023 Spot Bond					0.00000	100.65266				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 _{On} 15/10/2025 Spot Bond					0.00000	100.87249				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 _{On} 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 _{On} 21/11/2021 Spot Bond					0.00000	100.47940				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 _{On} 21/11/2021 Spot Bond			4.17500	103.25379	4.17500	103.24219				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 _{On} 21/11/2021 Spot Bond					0.00000	100.74697				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 _{On} 21/11/2021 Spot Bond			4.17500	102.88619	4.17500	102.87462				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B On 21/11/2021 Spot Bond					0.00000	100.53064				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.58834				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.49536				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.77952				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.80436				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.54575				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.82354				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.33666				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.19314				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.44978				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	100.81083				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.36339				0.00	0	
Total TH15A5 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 TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.43908				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.42056				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.47778				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.74235				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.80299				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.51728				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.91145				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.49712				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.75505				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.05064				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.67582				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.59597				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A1 On 21/08/2024 Spot Bond					0.00000	100.32767				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A2 On 21/08/2024 Spot Bond			8.49000	102.81822	8.49000	102.79460				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.66025				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.44665				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.42560				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.44412				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.91623	5.76000	101.90024				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.46263				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.49290				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.49458				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.48870				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.52903				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.51811				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.66909				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.74022				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.69839				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.48003				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.51023				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.66432				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.37154				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23: On 05/09/2022 Spot Bond					0.00000	100.02451				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24: On 05/09/2022 Spot Bond			6.15500	105.95983	6.15500	105.94238				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25: On 04/09/2024 Spot Bond			7.25500	109.34875	7.25500	109.32758				0.00	0	
Total TL25 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 TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.19446				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.16033				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.65000	106.81190	7.65000	106.78999				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.50018				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.04869				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.37365				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.62243				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.97500	109.59355	6.97500	109.57315			464,053,725,000.00	66,531,000	1,273,155,60	
Total TN23 SPOT									464,053,725,000.00	66,531,000	1,273,155,60	
Total For TN23									464,053,725,000.00	66,531,000	1,273,155,60	
TN23/R On 06/11/2023 Spot Bond			100.00000	25.00685	100.00000	24.95181			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.22500	107.62335	8.22500	107.59939			13,619,787,370,000.00	1,655,901,200	6,716,912,70	
Total TN25 SPOT									13,619,787,370,000.00	1,655,901,200	6,716,912,70	
Total For TN25									13,619,787,370,000.00	1,655,901,200	6,716,912,70	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.61469	100.00000	15.57974			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			8.95000	100.68751	8.95000	100.66356			636,964,340,000.00	71,169,200	13,605,080,10	

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 TN27 SPOT										636,964,340,000.00	71,169,200	13,605,080,100
Total For TN27										636,964,340,000.00	71,169,200	13,605,080,100
TN27/R On 14/11/2027 Spot Bond			100.00000	10.20881	100.00000	10.18634				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.40500	102.64842	10.40500	102.61997				0.00	0	1,200,000,000
Total TN30 SPOT										0.00	0	1,200,000,000
Total For TN30										0.00	0	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.27850	8.00000	118.25315				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.74000	94.63685	11.74000	94.60735				0.00	0	1,830,000,000
Total TN40 SPOT										0.00	0	1,830,000,000
Total For TN40										0.00	0	1,830,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.13966	10.75000	102.11045				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	100.36022				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.36427				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.28812	7.61000	100.02041				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.30946				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.56440				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.16500	104.71725	6.16500	104.69997				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A On 14/11/2022 Spot Bond					0.00000	100.55681				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.72290				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.80576				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.98324				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.03581				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.45500	108.76007	6.45500	108.74119				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.98324				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.03581				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.62719	8.62000	101.60376				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.49257				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.04742				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.41341				0.00	0	
Total TRA5B1 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 TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.52695				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.61289				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	98.96298				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.03191				0.00	480,000,000	240,000,000
Total TSP251 SPOT										0.00	480,000,000	240,000,000
Total For TSP251										0.00	480,000,000	240,000,000
TSP25 On 29/11/2021 Spot Bond					0.00000	98.17438				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	96.92890				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	96.43267				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	96.30385				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	95.70002				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.84939				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.10086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.96999				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.01029				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.84896				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	104.38879				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	108.23274				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.58415				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.27981				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.12955				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.12955				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.12305				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC37 On 16/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	16,450,000,00
Total TWC377 SPOT										0.00	0	16,450,000,00
Total For TWC377										0.00	0	16,450,000,00
UG26 On 09/03/2026 Spot Bond			9.59000	109.59772	9.59000	109.56983				0.00	0	230,288,70
Total UG26 SPOT										0.00	0	230,288,70
Total For UG26										0.00	0	230,288,70
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.51012				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.57193				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.60043				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.72381				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.08596				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.89650				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.42965				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.41013				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.53825				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.55884				0.00	0	
Total VKE16 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 VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.24532				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.39054				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.35e+017	123,932,937,900	405,589,059,30
Total for SPOT :										1.35e+017	123,932,937,900	405,589,059,30
Total Futures										1.35e+017	123,932,945,303	405,590,076,56
Total Options										0.00	0	120,45
Grand Total:										1.35e+017	123,932,945,303	405,590,197,01