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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2021

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			11.07417	79.50994	11.04126	79.68995			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.30399	76.61134	11.26965	76.79371			0.00	0	
ES33	On	03/02/2022	Bond Future			11.54343	77.51280	11.50757	77.69756			0.00	0	
ES33	On	05/05/2022	Bond Future			11.78548	74.67140	11.74806	74.85852			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.60482	78.31305	11.56161	78.58217			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			11.82246	74.91848	11.77734	75.19093			0.00	0	
ES42	On	03/02/2022	Bond Future			12.04188	75.80066	11.99479	76.07653			0.00	0	
ES42	On	05/05/2022	Bond Future			12.27152	72.45778	12.22231	72.73709			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			153.17911	153.17911	153.20624	153.20624			0.00	0	4,80
I2025	On	04/11/2021	Bond Future			154.86753	154.86753	154.89569	154.89569			0.00	0	
I2025	On	03/02/2022	Bond Future			155.11924	155.11924	155.14817	155.14817			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			156.99134	156.99134	157.02089	157.02089			0.00	0	
Total I2025 Future												0.00	0	4,80
Total For I2025												0.00	0	4,80
I2029	On	05/08/2021	Bond Future			113.89303	113.89303	113.79178	113.79178			0.00	0	3,00
I2029	On	04/11/2021	Bond Future			113.97969	113.97969	113.87780	113.87780			0.00	0	
I2029	On	03/02/2022	Bond Future			115.32010	115.32010	115.21736	115.21736			0.00	0	
I2029	On	05/05/2022	Bond Future			115.52163	115.52163	115.41779	115.41779			0.00	0	
Total I2029 Future												0.00	0	3,00
Total For I2029												0.00	0	3,00
I2033	On	05/08/2021	Bond Future			107.60305	107.60305	107.41857	107.41857			0.00	0	8,90
I2033	On	04/11/2021	Bond Future			107.54109	107.54109	107.35503	107.35503			0.00	0	
I2033	On	03/02/2022	Bond Future			108.80567	108.80567	108.61784	108.61784			0.00	0	
I2033	On	05/05/2022	Bond Future			108.84981	108.84981	108.65990	108.65990			0.00	0	
Total I2033 Future												0.00	0	8,90
Total For I2033												0.00	0	8,90
I2038	On	05/08/2021	Bond Future			118.87557	118.87557	118.84957	118.84957			0.00	0	7,70
I2038	On	04/11/2021	Bond Future			120.18584	120.18584	120.16021	120.16021			0.00	0	
I2038	On	03/02/2022	Bond Future			119.83367	119.83367	119.80795	119.80795			0.00	0	
I2038	On	05/05/2022	Bond Future			121.28016	121.28016	121.25438	121.25438			0.00	0	
Total I2038 Future												0.00	0	7,70
Total For I2038												0.00	0	7,70
I2046	On	05/08/2021	Bond Future			108.41562	108.41562	108.39220	108.39220			0.00	0	18,00
I2046	On	04/11/2021	Bond Future			107.77414	107.77414	107.75118	107.75118			0.00	0	
I2046	On	03/02/2022	Bond Future			109.04174	109.04174	109.01872	109.01872			0.00	0	
I2046	On	05/05/2022	Bond Future			108.48784	108.48784	108.46461	108.46461			0.00	0	
Total I2046 Future												0.00	0	18,00
Total For I2046												0.00	0	18,00
I2050	On	05/08/2021	Bond Future			110.44200	110.44200	110.41847	110.41847			0.00	0	11,00
I2050	On	04/11/2021	Bond Future			111.65936	111.65936	111.63591	111.63591			0.00	0	
I2050	On	03/02/2022	Bond Future			111.01092	111.01092	110.98758	110.98758			0.00	0	
I2050	On	05/05/2022	Bond Future			112.35081	112.35081	112.32736	112.32736			0.00	0	
Total I2050 Future												0.00	0	11,00
Total For I2050												0.00	0	11,00
R186	On	05/08/2021	Bond Future			7.51181	114.43283	7.53434	114.32713		6.67	22,886,566.00	200	87,10
R186	On	04/11/2021	Bond Future			7.70383	115.66607	7.72768	115.55974		6.23	0.00	0	
R186	On	03/02/2022	Bond Future			7.90313	111.71650	7.92850	111.60928		6.12	0.00	0	
R186	On	05/05/2022	Bond Future			8.11789	113.03948	8.14499	112.93119		5.78	0.00	0	

Contract 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												22,886,566.00	200	87,13
R186	On	05/08/2021	Bond Future	8.62	Call			4,963.81000	4.96381	5,066,360	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			14.27000	0.01427	11,120	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,007.46000	5.00746	5,110,130	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			13.62000	0.01362	10,590	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,920.14000	4.92014	5,022,560	7.40	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			14.94000	0.01494	11,660	7.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			989.33000	0.98933	946,800	6.36	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			348.73000	0.34873	329,090	6.79	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,618.55000	2.61855	2,682,770	6.36	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			974.98000	0.97498	932,870	6.36	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,648.09000	2.64809	2,712,730	6.37	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			960.79000	0.96079	919,100	6.37	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,589.16000	2.58916	2,652,960	6.36	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,742.88000	1.74288	1,792,420	6.24	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,554.52000	1.55452	1,497,730	6.24	0.00	0	15,11
R186	On	04/11/2021	Bond Future	8.77	Call			4,874.15000	4.87415	4,960,840	6.79	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			931.91000	0.93191	960,260	5.91	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,714.21000	3.71421	3,635,340	5.91	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			944.95000	0.94495	973,600	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,683.69000	3.68369	3,605,120	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			958.41000	0.95841	987,380	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,653.60000	3.65360	3,575,350	5.92	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,039.53000	2.03953	1,988,050	5.81	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,690.47000	2.69047	2,746,710	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,073.66000	2.07366	2,021,610	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,713.19000	2.71319	2,769,720	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,056.74000	2.05674	2,004,980	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,735.60000	2.73560	2,792,410	5.81	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												22,886,566.00	200	117,48
R197	On	05/08/2021	Bond Future			321.68946	321.68946	321.64534	321.64534			0.00	0	1,17
R197	On	04/11/2021	Bond Future			325.23508	325.23508	325.19191	325.19191			0.00	0	
R197	On	03/02/2022	Bond Future			320.91047	320.91047	320.86769	320.86769			0.00	0	
R197	On	05/05/2022	Bond Future			324.78432	324.78432	324.74159	324.74159			0.00	0	
Total R197 Future												0.00	0	1,11
Total For R197												0.00	0	1,11
R202	On	05/08/2021	Bond Future			235.98722	235.98722	235.93815	235.93815			0.00	0	9,63
R202	On	04/11/2021	Bond Future			238.58814	238.58814	238.53979	238.53979			0.00	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
R202	On	03/02/2022	Bond Future			237.06517	237.06517	237.01687	237.01687			0.00	0	
R202	On	05/05/2022	Bond Future			239.92651	239.92651	239.87810	239.87810			0.00	0	
Total R202 Future												0.00	0	9,65
Total For R202												0.00	0	9,65
R2023	On	05/08/2021	Bond Future			5.22407	107.17345	5.32633	107.01895		1.12	0.00	0	15,36
R2023	On	04/11/2021	Bond Future			5.39356	104.42138	5.51595	104.26570		1.14	0.00	0	
R2023	On	03/02/2022	Bond Future			5.59102	105.62442	5.74400	105.46727		1.09	0.00	0	
R2023	On	05/05/2022	Bond Future			5.84274	102.96454	6.04432	102.80572		1.04	0.00	0	
Total R2023 Future												0.00	0	15,36
R2023	On	05/08/2021	Bond Future	5.30	Call			104.40000	0.10440	187,120	1.02	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			144.15000	0.14415	72,370	1.02	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			111.91000	0.11191	197,560	1.03	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			136.56000	0.13656	67,710	1.03	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			97.18000	0.09718	176,930	1.02	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			152.04000	0.15204	77,290	1.02	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			778.84000	0.77884	638,140	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			15.83000	0.01583	29,560	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			802.70000	0.80270	660,750	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			16.72000	0.01672	31,070	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			790.75000	0.79075	649,420	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			17.65000	0.01765	32,630	0.88	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			58.59000	0.05859	88,220	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			743.31000	0.74331	615,790	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			54.20000	0.05420	82,330	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			759.65000	0.75965	630,630	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			56.37000	0.05637	85,240	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			751.46000	0.75146	623,180	0.86	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			297.61000	0.29761	235,790	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			503.41000	0.50341	600,880	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			294.69000	0.29469	233,340	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			493.59000	0.49359	590,110	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			300.56000	0.30056	238,260	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			498.49000	0.49849	595,490	1.05	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,36
R2030	On	05/08/2021	Bond Future			8.93792	94.74411	8.95538	94.64561		11.23	2,652,835.08	28	101,86
R2030	On	04/11/2021	Bond Future			9.12448	95.76547	9.14262	95.66642		10.79	0.00	0	
R2030	On	03/02/2022	Bond Future			9.31866	92.86459	9.33760	92.76466		10.57	0.00	0	
R2030	On	05/05/2022	Bond Future			9.52321	93.96463	9.54302	93.86367		9.95	0.00	0	

Contract 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												2,652,835.08	28	101,86	
R2030	On	05/08/2021	Bond Future	10.42	Call			7,822.36000	7.82236	7,918,820	12.90		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			9.84000	0.00984	7,800	12.90		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			735.35000	0.73535	681,850	11.36		0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			2,906.17000	2.90617	2,812,900	10.76		0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			293.36000	0.29336	298,590	10.76		0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,277.49000	3.27749	3,347,710	11.76		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			29.08000	0.02908	24,010	12.62		0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,468.19000	4.46819	4,550,880	12.11		0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			121.62000	0.12162	105,810	12.11		0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,573.97000	1.57397	1,496,470	11.09		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			10.26000	0.01026	8,150	12.89		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			1,824.46000	1.82446	1,869,460	11.36		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			16.06000	0.01606	12,980	12.78		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			1,746.39000	1.74639	1,665,760	11.05		0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			750.93000	0.75093	768,800	11.05		0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,435.27000	7.43527	7,336,570	10.35		0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			270.09000	0.27009	241,810	11.76		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			6,466.04000	6.46604	6,559,470	12.62		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,175.99000	1.17599	1,205,380	11.19		0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			314.66000	0.31466	283,240	11.70		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,051.15000	3.05115	3,118,230	11.70		0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,770.46000	15.77046	15,868,960	13.51		0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			863.68000	0.86368	884,680	11.09		0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			7,220.69000	7.22069	7,316,110	12.78		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,872.37000	7.87237	7,968,910	12.91		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			9.44000	0.00944	7,480	12.91		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,772.33000	7.77233	7,868,720	12.89		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.00000	0.00000	0,000	13.51		0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			4.34000	0.00434	4,140	10.35		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,206.33000	1.20633	1,137,220	11.19		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,522.20000	5.52220	5,436,700	10.07		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			601.47000	0.60147	615,020	10.07		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,487.87000	3.48787	3,416,900	10.46		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,425.98000	1.42598	1,454,060	10.46		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,644.70000	11.64470	11,737,340	13.07		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,921.92000	7.92192	8,004,470	12.25		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			385.35000	0.38535	368,850	12.25		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,965.89000	7.96589	8,048,610	12.26		0.00	0	

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			380.36000	0.38036	364,030	12.26	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,877.88000	7.87788	7,960,260	12.23	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,509.52000	2.50952	2,552,890	10.76	0.00	0	2
R2030	On	04/11/2021	Bond Future	11.26	Put			163.98000	0.16398	155,700	13.07	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			937.05000	0.93705	904,930	11.38	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,955.37000	4.95537	5,022,300	11.38	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			2,197.08000	2.19708	2,141,400	10.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			390.30000	0.39030	373,630	12.23	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			119.05000	0.11905	112,640	13.07	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			10,855.42000	10.85542	10,946,190	13.07	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Put			800.45000	0.80045	778,790	12.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			4,329.68000	4.32968	4,386,400	10.96	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			2,034.14000	2.03414	1,990,930	10.96	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,021.96000	3.02196	3,067,060	10.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,956.61000	2.95661	2,901,780	10.63	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,191.52000	6.19152	6,111,440	10.03	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,018.32000	1.01832	1,038,170	10.03	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			3,273.32000	3.27332	3,320,920	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,735.40000	2.73540	2,683,070	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,301.87000	3.30187	3,349,750	10.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,711.63000	2.71163	2,659,580	10.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,244.89000	3.24489	3,292,220	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,380.81000	2.38081	2,332,870	10.80	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,751.25000	3.75125	3,803,240	10.80	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,439.41000	4.43941	4,370,760	10.33	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,822.22000	1.82222	1,853,500	10.33	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,353.44000	8.35344	8,431,710	12.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,759.32000	2.75932	2,706,720	10.68	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			4,563.32000	4.56332	4,619,730	10.23	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,341.06000	5.34106	5,402,600	10.45	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,894.97000	3.89497	3,836,270	9.87	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,880.60000	6.88060	6,801,700	9.39	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,202.85000	1.20285	1,224,910	9.39	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,335.93000	8.33593	8,251,060	9.34	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			822.96000	0.82296	839,050	9.34	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			2,120.45000	2.12045	2,081,030	10.45	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,520.30000	2.52030	2,475,750	10.23	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,374.65000	5.37465	5,436,380	10.46	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,105.41000	2.10541	2,066,180	10.46	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,408.30000	5.40830	5,470,240	10.47	0.00	0	

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			2,090.46000	2.09046	2,051,440	10.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,305.42000	5.30542	5,235,730	9.61	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,901.76000	1.90176	1,933,030	9.61	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,392.70000	8.39270	8,468,810	11.32	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,157.58000	1.15758	1,132,730	11.32	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			2,905.27000	2.90527	2,947,530	9.87	0.00	0	
Total R2030 Option												0.00	0	29,24
Total For R2030												2,652,835.08	28	131,1'
R2032	On	05/08/2021	Bond Future			9.61291	94.02342	9.61509	94.00996		12.62	0.00	0	120,86
R2032	On	04/11/2021	Bond Future			9.80574	90.89214	9.80793	90.87903		12.86	0.00	0	5
R2032	On	03/02/2022	Bond Future			10.00256	91.93985	10.00480	91.92683		12.25	0.00	0	
R2032	On	05/05/2022	Bond Future			10.20550	88.88218	10.20781	88.86916		12.22	0.00	0	
Total R2032 Future												0.00	0	120,91
R2032	On	05/08/2021	Bond Future	11.36	Call			9,963.28000	9.96328	9,976,040	14.80	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			4.14000	0.00414	3,440	14.80	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			10,015.79000	10.01579	10,028,580	14.81	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			3.96000	0.00396	3,290	14.81	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,910.72000	9.91072	9,923,450	14.79	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			4.32000	0.00432	3,590	14.79	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,791.16000	10.79116	10,798,160	15.73	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			308.88000	0.30888	302,770	15.73	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,696.98000	10.69698	10,703,890	15.70	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,752.73000	2.75273	2,748,380	12.93	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,840.64000	15.84064	15,852,210	15.79	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			316.04000	0.31604	309,840	15.70	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			47.21000	0.04721	45,670	15.79	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,744.07000	10.74407	10,751,020	15.71	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			312.44000	0.31244	306,280	15.71	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,339.16000	4.33916	4,320,610	12.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,415.11000	1.41511	1,409,670	12.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			2,620.69000	2.62069	2,603,230	12.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,555.55000	1.55555	1,544,960	13.28	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,536.09000	4.53609	4,536,030	12.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,560.13000	2.56013	2,547,050	12.54	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,769.27000	4.76927	4,753,830	11.90	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,978.55000	1.97855	1,966,740	12.91	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,834.00000	3.83400	3,833,130	12.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			3,053.01000	3.05301	3,039,120	12.36	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,529.16000	6.52916	6,513,390	11.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		2,353.53000	2.35353	2,351,190	11.94	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		6,827.96000	6.82796	6,830,390	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,354.12000	2.35412	2,341,450	12.65	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		2,854.97000	2.85497	2,853,050	12.11	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,996.60000	3.99660	3,981,660	12.11	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		7,622.88000	7.62288	7,607,200	11.26	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,254.42000	2.25442	2,252,000	11.90	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		5,679.09000	5.67909	5,680,300	12.91	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,394.06000	2.39406	2,381,300	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,855.59000	4.85559	4,855,890	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,374.15000	2.37415	2,361,430	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,783.83000	4.78383	4,784,060	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,308.70000	1.30870	1,305,950	11.44	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		4,891.48000	4.89148	4,891,830	12.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		5,184.79000	5.18479	5,185,470	12.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,201.81000	2.20181	2,189,470	12.74	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,627.57000	4.62757	4,612,210	11.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,414.38000	2.41438	2,401,590	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		945.82000	0.94582	943,160	11.26	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		4,819.53000	4.81953	4,819,790	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		7,570.51000	7.57051	7,573,700	13.52	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,342.09000	1.34209	1,332,260	13.52	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,209.95000	2.20995	2,199,820	12.93	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,722.22000	6.72222	6,725,150	12.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,194.65000	2.19465	2,184,560	12.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,647.54000	6.64754	6,650,410	12.92	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,225.06000	2.22506	2,214,910	12.92	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,685.00000	6.68500	6,687,890	12.93	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											0.00	0	125,73
R2035	On	05/08/2021	Bond Future			10.16279	94.57876	10.13964	94.73588	13.89	158,041,107.96	1,671	81,55
R2035	On	04/11/2021	Bond Future			10.35545	91.12376	10.33131	91.28307	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future			10.55520	92.17381	10.53003	92.33517	13.63	0.00	0	
R2035	On	05/05/2022	Bond Future			10.75289	88.78733	10.72667	88.95079	13.70	0.00	0	
Total R2035 Future											158,041,107.96	1,671	81,55
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		43,471.39000	43.47139	43,628,510	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		40.30000	0.04030	39,950	15.79	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		4,418.25000	4.41825	4,267,800	14.73	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
R2035	On	05/08/2021	Bond Future	10.77	Put			276.13000	0.27613	282,800	14.73	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			1,900.16000	1.90016	1,968,450	13.60	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			43,354.81000	43.35481	43,511,930	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			1,081.90000	1.08190	993,070	13.60	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			43,588.10000	43.58810	43,745,220	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,875.08000	7.87508	7,717,610	15.79	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			3,729.57000	3.72957	3,807,230	14.12	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			2,317.51000	2.31751	2,235,860	14.12	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,190.87000	2.19087	2,240,710	14.71	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			4,069.72000	4.06972	3,960,250	14.71	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,363.49000	19.36349	19,204,610	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			9,340.21000	9.34021	9,194,860	16.69	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			630.32000	0.63032	644,280	16.69	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			6,081.75000	6.08175	5,953,110	15.49	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,324.55000	1.32455	1,355,220	15.49	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,331.71000	3.33171	3,402,800	14.24	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			2,287.71000	2.28771	2,206,670	14.11	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call			13,168.42000	13.16842	13,014,040	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			241.25000	0.24125	246,180	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			13,217.29000	13.21729	13,062,830	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			237.51000	0.23751	242,360	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,119.54000	13.11954	12,965,240	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			24.89000	0.02489	25,320	17.58	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			1,160.04000	1.16004	1,186,830	15.70	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			3,989.75000	3.98975	3,881,270	14.68	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,239.23000	2.23923	2,290,060	14.68	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			3,767.38000	3.76738	3,845,650	14.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			245.04000	0.24504	250,050	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,658.66000	2.65866	2,570,440	14.24	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			6,645.59000	6.64559	6,513,070	15.70	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			2,077.43000	2.07743	2,118,010	14.55	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			4,736.00000	4.73600	4,817,020	13.42	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,977.98000	2.97798	2,897,640	13.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			8,696.84000	8.69684	8,564,140	15.24	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,539.57000	2.53957	2,588,420	14.19	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			5,345.77000	5.34577	5,434,340	13.25	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,522.46000	2.52246	2,449,670	13.25	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			7,182.77000	7.18277	7,058,730	14.71	0.00	0	

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			1,292.34000	1.29234	1,317,800	15.47	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,709.37000	6.70937	6,588,590	14.55	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,466.10000	3.46610	3,529,780	13.76	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			7,118.28000	7.11828	7,226,150	12.78	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,552.20000	1.55220	1,498,710	12.78	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			6,496.94000	6.49694	6,377,720	14.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,452.56000	1.45256	1,481,220	15.24	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			5,667.19000	5.66719	5,554,680	14.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,539.18000	6.53918	6,419,640	14.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			2,145.34000	2.14534	2,187,160	14.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			6,454.53000	6.45453	6,335,620	14.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,180.10000	2.18010	2,222,550	14.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,901.09000	1.90109	1,938,410	14.71	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			4,231.44000	4.23144	4,133,760	13.76	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			5,748.40000	5.74840	5,635,180	14.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			2,499.00000	2.49900	2,547,140	14.22	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,414.32000	4.41432	4,491,190	13.50	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			3,247.75000	3.24775	3,163,260	13.50	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			9,381.02000	9.38102	9,245,120	15.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,162.77000	2.16277	2,204,910	14.48	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,362.30000	2.36230	2,404,000	14.65	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,848.10000	7.84810	7,726,080	14.66	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,346.53000	2.34653	2,387,970	14.66	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,766.23000	7.76623	7,644,730	14.64	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,378.46000	2.37846	2,420,420	14.64	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,807.00000	7.80700	7,685,240	14.65	0.00	0	
Total R2035 Option												0.00	0	13,18
Total For R2035												158,041,107.96	1,671	94,77
R2037	On	05/08/2021	Bond Future			10.37174	85.97750	10.33342	86.23883		15.26	41,183,222.50	479	125,84
R2037	On	04/11/2021	Bond Future			10.55474	86.90448	10.51492	87.16898		14.92	0.00	0	
R2037	On	03/02/2022	Bond Future			10.74431	83.65128	10.70286	83.91915		15.00	0.00	0	
R2037	On	05/05/2022	Bond Future			10.93959	84.64243	10.89647	84.91362		14.39	0.00	0	
Total R2037 Future												41,183,222.50	479	125,84
R2037	On	05/08/2021	Bond Future	12.27	Call			11,851.09000	11.85109	11,589,790	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			2.77000	0.00277	2,800	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			11,905.54000	11.90554	11,644,240	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			2.64000	0.00264	2,670	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			11,796.57000	11.79657	11,535,280	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			2.90000	0.00290	2,940	18.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.81	Put		206.43000	0.20643	216,160	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		7,148.38000	7.14838	6,929,740	16.54	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		13,688.35000	13.68835	13,433,450	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		203.20000	0.20320	212,800	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		13,736.36000	13.73636	13,481,320	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		200.02000	0.20002	209,480	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		13,640.34000	13.64034	13,385,570	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		11,155.03000	11.15503	10,909,390	18.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		411.83000	0.41183	430,690	18.09	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,009.34000	1.00934	1,055,200	16.54	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		6,680.11000	6.68011	6,484,810	15.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,040.98000	2.04098	2,113,550	15.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,722.89000	6.72289	6,527,070	15.92	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,024.30000	2.02430	2,096,350	15.92	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,765.95000	6.76595	6,569,610	15.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,007.97000	2.00797	2,079,500	15.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,317.29000	2.31729	2,390,250	15.31	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,889.17000	7.88917	7,690,500	15.33	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,301.75000	2.30175	2,374,270	15.33	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,930.49000	7.93049	7,731,390	15.34	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,286.31000	2.28631	2,358,400	15.34	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,847.89000	7.84789	7,649,660	15.31	0.00	0	
Total R2037 Option											0.00	0	1,20
Total For R2037											41,183,222.50	479	127,04
R2040	On	05/08/2021	Bond Future			10.53055	87.91183	10.48712	88.22891	15.85	2,373,619.41	27	85,60
R2040	On	04/11/2021	Bond Future			10.70993	88.85966	10.66480	89.18055	15.51	0.00	0	
R2040	On	03/02/2022	Bond Future			10.89568	85.37872	10.84871	85.70362	15.63	0.00	0	
R2040	On	05/05/2022	Bond Future			11.08649	86.39045	11.03764	86.71927	14.98	0.00	0	
Total R2040 Future											2,373,619.41	27	85,60
R2040	On	05/08/2021	Bond Future	12.48	Call		12,873.91000	12.87391	12,556,920	19.17	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2.24000	0.00224	2,330	19.17	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		12,930.58000	12.93058	12,613,580	19.19	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		79.25000	0.07925	86,090	17.99	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		7,349.23000	7.34923	7,038,990	17.99	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		24,353.48000	24.35348	24,036,400	19.20	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2.15000	0.00215	2,230	19.19	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		12,817.18000	12.81718	12,500,190	19.16	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.00000	0.00000	0,000	19.20	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		2.34000	0.00234	2,430	19.16	0.00	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
R2040	On	05/08/2021	Bond Future	11.05	Put			364.15000	0.36415	399,160	16.91	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			4,338.11000	4.33811	4,056,040	16.91	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call			14,176.27000	14.17627	13,868,950	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			241.89000	0.24189	255,460	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			14,076.03000	14.07603	13,769,100	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			249.40000	0.24940	263,360	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			14,126.16000	14.12616	13,819,040	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			245.62000	0.24562	259,390	19.25	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,252.04000	2.25204	2,342,620	16.81	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			7,142.69000	7.14269	6,907,730	16.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,233.98000	2.23398	2,323,920	16.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			7,052.45000	7.05245	6,818,770	16.79	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,270.24000	2.27024	2,361,460	16.79	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			7,097.54000	7.09754	6,863,220	16.81	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,276.05000	1.27605	1,323,710	17.86	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			8,182.00000	8.18200	7,945,570	16.09	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,601.57000	2.60157	2,693,960	16.09	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			8,225.13000	8.22513	7,988,170	16.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,584.17000	2.58417	2,676,030	16.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			8,138.63000	8.13863	7,902,740	16.07	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			10,344.03000	10.34403	10,590,190	13.90	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			1,452.58000	1.45258	1,369,920	13.90	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,480.87000	6.48087	6,667,210	14.60	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			3,228.34000	3.22834	3,085,860	14.60	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			13,250.29000	13.25029	12,969,130	17.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,618.81000	2.61881	2,711,740	16.07	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												2,373,619.41	27	91,95
R2044	On	05/08/2021	Bond Future			10.60304	84.49364	10.55953	84.81602		16.56	0.00	0	62,45
R2044	On	04/11/2021	Bond Future			10.77485	85.40455	10.72963	85.73086		16.20	0.00	0	
R2044	On	03/02/2022	Bond Future			10.95253	82.00899	10.90547	82.33936		16.32	0.00	0	
R2044	On	05/05/2022	Bond Future			11.13467	82.98080	11.08573	83.31516		15.65	0.00	0	
Total R2044 Future												0.00	0	62,45
R2044	On	05/08/2021	Bond Future	12.60	Call			13,157.38000	13.15738	12,835,070	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			1.82000	0.00182	1,890	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			13,212.98000	13.21298	12,890,670	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1.73000	0.00173	1,800	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			13,101.70000	13.10170	12,779,390	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			1.91000	0.00191	1,980	20.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future	12.91	Call		13,857.59000	13.85759	13,546,450	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		269.27000	0.26927	284,440	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,758.73000	13.75873	13,448,010	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		277.44000	0.27744	293,030	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		13,808.16000	13.80816	13,497,240	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		273.32000	0.27332	288,710	20.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,237.78000	2.23778	2,331,110	17.15	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,942.41000	6.94241	6,704,700	17.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,219.58000	2.21958	2,312,240	17.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,851.47000	6.85147	6,615,110	17.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,256.35000	2.25635	2,350,360	17.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,896.80000	6.89680	6,659,760	17.15	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,081.58000	8.08158	7,842,820	16.84	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,683.27000	2.68327	2,778,870	16.84	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,124.95000	8.12495	7,885,640	16.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,665.65000	2.66565	2,760,700	16.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		8,038.51000	8.03851	7,800,300	16.82	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,701.28000	2.70128	2,797,430	16.82	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	62,45
R2048	On	05/08/2021	Bond Future			10.52998	88.09253	10.48630	88.42804	16.22	0.00	0	171,0€
R2048	On	04/11/2021	Bond Future			10.69789	84.63070	10.65247	84.97021	16.68	0.00	0	
R2048	On	03/02/2022	Bond Future			10.87110	85.60590	10.82380	85.94966	15.95	0.00	0	
R2048	On	05/05/2022	Bond Future			11.04119	82.20481	10.99201	82.55278	16.10	0.00	0	
Total R2048 Future											0.00	0	171,0€
R2048	On	05/08/2021	Bond Future	12.51	Call		13,401.20000	13.40120	13,065,770	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1.96000	0.00196	2,040	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		13,457.75000	13.45775	13,122,310	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1.87000	0.00187	1,940	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		5,435.19000	5.43519	5,122,760	17.67	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		1,559.60000	1.55960	1,698,430	16.22	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,638.10000	3.63810	3,357,970	16.96	0.00	0	1,3€
R2048	On	05/08/2021	Bond Future	10.60	Put		1,223.27000	1.22327	1,337,110	16.38	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		2.06000	0.00206	2,140	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,219.09000	4.21909	4,488,780	15.25	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		321.43000	0.32143	255,610	15.25	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		231.10000	0.23110	254,180	17.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		13,344.57000	13.34457	13,009,140	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		2,091.81000	2.09181	1,870,140	16.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048	On	05/08/2021	Bond Future	10.50	Call		1,665.08000	1.66508	1,468,400	16.22		0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		2,427.53000	2.42753	2,620,570	15.90		0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		970.09000	0.97009	827,620	15.90		0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		551.13000	0.55113	606,510	16.96		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		270.04000	0.27004	285,650	20.76		0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		490.31000	0.49031	438,790	14.86		0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		14,223.95000	14.22395	13,899,850	20.76		0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		266.02000	0.26602	281,430	20.76		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		14,274.02000	14.27402	13,949,700	20.76		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		262.06000	0.26206	277,250	20.76		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		14,173.86000	14.17386	13,849,960	20.76		0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		4,703.23000	4.70323	4,903,280	16.01		0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,984.39000	1.98439	1,844,930	16.01		0.00	0	1,20
R2048	On	04/11/2021	Bond Future	9.60	Put		9,085.05000	9.08505	9,373,040	14.86		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,918.90000	6.91890	6,676,110	16.99		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,431.74000	2.43174	2,532,710	16.99		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,965.21000	6.96521	6,721,710	17.00		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,412.02000	2.41202	2,512,280	17.00		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		7,011.59000	7.01159	6,767,380	17.02		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,392.48000	2.39248	2,492,030	17.02		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,701.76000	2.70176	2,801,200	17.16		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,076.51000	8.07651	7,829,160	17.12		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,738.73000	2.73873	2,839,350	17.12		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,120.87000	8.12087	7,872,930	17.14		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,720.18000	2.72018	2,820,210	17.14		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,165.28000	8.16528	7,916,750	17.16		0.00	0	
Total R2048 Option												0.00	0	5,00
Total For R2048												0.00	0	176,05
R209	On	05/08/2021	Bond Future			10.10554	73.11587	10.07205	73.31492	15.38		0.00	0	28,65
R209	On	04/11/2021	Bond Future			10.27509	70.76409	10.24035	70.96561	15.75		0.00	0	4,75
R209	On	03/02/2022	Bond Future			10.44671	71.57969	10.41067	71.78376	15.11		0.00	0	
R209	On	05/05/2022	Bond Future			10.62172	69.28611	10.58433	69.49274	15.16		0.00	0	
Total R209 Future												0.00	0	33,47
R209	On	05/08/2021	Bond Future	11.80	Call		9,317.58000	9.31758	9,118,550	18.34		0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		4.73000	0.00473	4,750	18.34		0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		9,366.02000	9.36602	9,166,980	18.35		0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		4.54000	0.00454	4,550	18.35		0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		9,269.09000	9.26909	9,070,060	18.32		0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		4.93000	0.00493	4,950	18.32		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	9.50	Call		824.13000	0.82413	768,410	14.59	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		10,374.44000	10.37444	10,183,580	19.32	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		275.12000	0.27512	285,780	19.32	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		10,417.83000	10.41783	10,226,840	19.34	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,388.37000	3.38837	3,256,360	16.05	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		272.03000	0.27203	282,560	19.34	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		10,331.05000	10.33105	10,140,310	19.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		278.26000	0.27826	289,040	19.30	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,901.76000	1.90176	1,971,270	16.05	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,319.93000	5.31993	5,465,730	14.59	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,886.53000	1.88653	1,791,130	15.45	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,303.42000	3.30342	3,409,540	15.45	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		9,591.31000	9.59131	9,403,010	18.96	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		337.64000	0.33764	350,860	18.96	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		1,915.69000	1.91569	1,974,740	15.73	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,344.61000	5.34461	5,199,160	15.75	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,899.58000	1.89958	1,958,200	15.75	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,271.04000	5.27104	5,126,460	15.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,931.72000	1.93172	1,991,210	15.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,307.89000	5.30789	5,162,870	15.73	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,631.04000	6.63104	6,480,920	16.29	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,113.80000	2.11380	2,170,310	16.29	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,666.93000	6.66693	6,516,480	16.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,099.42000	2.09942	2,155,600	16.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		6,595.41000	6.59541	6,445,640	16.28	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,128.49000	2.12849	2,185,350	16.28	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											0.00	0	60,97
R210	On	05/08/2021	Bond Future			209.00900	209.00900	208.97100	208.97100		0.00	0	1,40
R210	On	04/11/2021	Bond Future			208.52894	208.52894	208.49148	208.49148		0.00	0	
R210	On	03/02/2022	Bond Future			210.98145	210.98145	210.94413	210.94413		0.00	0	
R210	On	05/05/2022	Bond Future			210.69278	210.69278	210.65533	210.65533		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R212	On	05/08/2021	Bond Future			172.96436	172.96436	172.90975	172.90975		0.00	0	2,40
R212	On	04/11/2021	Bond Future			174.87096	174.87096	174.81652	174.81652		0.00	0	
Total R212 Future											0.00	0	2,40
Total For R212											0.00	0	2,40
R213	On	05/08/2021	Bond Future			9.31583	88.66789	9.31793	88.65606	12.13	0.00	0	9,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/11/2021			9.50328	86.09453	9.50540	86.08292		12.24	0.00	0	
R213	On	03/02/2022			9.69795	87.08647	9.70011	87.07501		11.61	0.00	0	
R213	On	05/05/2022			9.89216	84.58559	9.89438	84.57417		11.42	0.00	0	
Total R213 Future											0.00	0	9,08
R213	On	05/08/2021	10.85	Call			8,108.36000	8.10836	8,118,840	14.18	0.00	0	
R213	On	05/08/2021	10.85	Put			9.28000	0.00928	7,930	14.18	0.00	0	
R213	On	05/08/2021	10.86	Call			8,157.48000	8.15748	8,168,020	14.19	0.00	0	
R213	On	05/08/2021	10.14	Call			4,603.37000	4.60337	4,605,580	13.40	0.00	0	
R213	On	05/08/2021	10.14	Put			127.39000	0.12739	117,770	13.40	0.00	0	
R213	On	05/08/2021	9.34	Put			1,156.61000	1.15661	1,129,820	12.22	0.00	0	
R213	On	05/08/2021	10.86	Put			8.90000	0.00890	7,610	14.19	0.00	0	
R213	On	05/08/2021	10.84	Call			8,059.20000	8.05920	8,069,640	14.17	0.00	0	
R213	On	05/08/2021	9.34	Call			1,280.91000	1.28091	1,265,950	12.22	0.00	0	
R213	On	05/08/2021	10.84	Put			9.66000	0.00966	8,270	14.17	0.00	0	
R213	On	05/08/2021	10.78	Call			7,763.74000	7.76374	7,773,880	14.11	0.00	0	
R213	On	05/08/2021	10.78	Put			12.32000	0.01232	10,630	14.11	0.00	0	
R213	On	04/11/2021	11.11	Call			8,585.81000	8.58581	8,590,890	14.37	0.00	0	
R213	On	04/11/2021	11.11	Put			364.56000	0.36456	358,030	14.37	0.00	0	
R213	On	04/11/2021	11.09	Call			8,498.78000	8.49878	8,503,760	14.34	0.00	0	
R213	On	04/11/2021	11.09	Put			373.46000	0.37346	366,830	14.34	0.00	0	
R213	On	04/11/2021	11.10	Call			8,542.28000	8.54228	8,547,320	14.36	0.00	0	
R213	On	04/11/2021	11.10	Put			368.98000	0.36898	362,410	14.36	0.00	0	
R213	On	03/02/2022	10.60	Call			6,010.63000	6.01063	6,012,610	12.43	0.00	0	
R213	On	03/02/2022	10.60	Put			1,406.98000	1.40698	1,397,500	12.43	0.00	0	4:
R213	On	03/02/2022	10.00	Call			3,931.47000	3.93147	3,931,170	11.78	0.00	0	
R213	On	03/02/2022	10.00	Put			2,359.87000	2.35987	2,348,110	11.78	0.00	0	4:
R213	On	03/02/2022	9.22	Put			4,480.40000	4.48040	4,466,590	11.21	0.00	0	
R213	On	03/02/2022	10.25	Call			4,752.97000	4.75297	4,753,610	12.02	0.00	0	
R213	On	03/02/2022	10.25	Put			1,900.12000	1.90012	1,889,300	12.02	0.00	0	10
R213	On	03/02/2022	9.76	Call			3,222.76000	3.22276	3,221,630	11.62	0.00	0	
R213	On	03/02/2022	9.76	Put			2,905.84000	2.90584	2,893,250	11.62	0.00	0	10
R213	On	03/02/2022	8.80	Put			6,060.81000	6.06081	6,046,800	10.84	0.00	0	
R213	On	03/02/2022	9.15	Call			1,736.11000	1.73611	1,733,690	11.15	0.00	0	2:
R213	On	03/02/2022	10.15	Call			4,417.10000	4.41710	4,417,350	11.92	0.00	0	
R213	On	03/02/2022	10.15	Put			2,073.64000	2.07364	2,062,430	11.92	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,734.67000	2.73467	2,733,030	11.49	0.00	0	
R213	On	03/02/2022	9.58	Put			3,374.94000	3.37494	3,361,840	11.49	0.00	0	20
R213	On	03/02/2022	8.63	Put			6,810.01000	6.81001	6,796,060	10.77	0.00	0	
R213	On	03/02/2022	9.22	Call			1,883.14000	1.88314	1,880,790	11.21	0.00	0	4:

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	9.97	Call		3,839.40000	3.83940	3,838,980	11.76	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,423.30000	2.42330	2,411,420	11.76	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,870.06000	3.87006	3,869,680	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,402.09000	2.40209	2,390,250	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,808.84000	3.80884	3,808,390	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,106.46000	1.10646	1,103,910	10.84	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,324.04000	1.32404	1,314,850	12.52	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		4,483.48000	4.48348	4,483,810	11.94	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		2,037.81000	2.03781	2,026,680	11.94	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,720.62000	4.72062	4,706,740	11.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,444.66000	2.44466	2,432,750	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		878.31000	0.87831	875,820	10.77	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		6,271.95000	6.27195	6,274,220	12.52	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,748.93000	5.74893	5,751,260	11.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		2,022.69000	2.02269	2,013,600	11.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,783.06000	5.78306	5,785,430	11.95	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,008.33000	2.00833	1,999,280	11.95	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,714.84000	5.71484	5,717,150	11.93	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,037.14000	2.03714	2,028,030	11.93	0.00	0	
Total R213 Option											0.00	0	2,800
Total For R213											0.00	0	11,940
R214	On	05/08/2021	Bond Future			10.52017	69.82125	10.47654	70.08554	16.40	0.00	0	17,800
R214	On	04/11/2021	Bond Future			10.68883	67.29681	10.64357	67.56428	16.87	0.00	0	
R214	On	03/02/2022	Bond Future			10.86250	68.07224	10.81550	68.34302	16.17	0.00	0	
R214	On	05/05/2022	Bond Future			11.03308	65.59866	10.98433	65.87280	16.29	0.00	0	
Total R214 Future											0.00	0	17,800
R214	On	05/08/2021	Bond Future	12.02	Call		8,446.87000	8.44687	8,183,330	19.25	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		10.82000	0.01082	11,570	19.25	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,495.48000	8.49548	8,231,900	19.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		10.41000	0.01041	11,120	19.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		8,398.22000	8.39822	8,134,710	19.24	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		11.25000	0.01125	12,030	19.24	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,889.11000	9.88911	9,641,150	20.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		362.46000	0.36246	381,970	20.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,931.54000	9.93154	9,683,370	20.88	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		358.66000	0.35866	377,960	20.88	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,973.94000	9.97394	9,725,560	20.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		354.90000	0.35490	373,990	20.91	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,053.68000	2.05368	2,136,300	17.10	0.00	0	

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		5,280.07000	5.28007	5,093,060	17.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,087.28000	2.08728	2,171,050	17.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,316.58000	5.31658	5,128,990	17.08	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,070.41000	2.07041	2,153,600	17.08	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,353.16000	5.35316	5,165,000	17.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,372.30000	6.37230	6,179,050	17.25	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,269.20000	2.26920	2,350,090	17.25	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,301.52000	6.30152	6,109,220	17.22	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,300.29000	2.30029	2,382,130	17.22	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,336.89000	6.33689	6,144,120	17.23	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,284.69000	2.28469	2,366,060	17.23	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,88
Total for Bond											227,137,350.95	2,405	1,106,33
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			791.25100	791.25100	792.03900	792.03900				0.00	0	98
GOVI On 04/11/2021 GOVI			799.86800	799.86800	800.66900	800.66900				0.00	0	
GOVI On 03/02/2022 GOVI			809.07900	809.07900	809.89100	809.89100				0.00	0	
GOVI On 05/05/2022 GOVI			818.65000	818.65000	819.47300	819.47300				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/08/2021 GOVI	719.14	Call			728,990.00000	72.89900	721,110,000			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			728,890.00000	72.88900	721,010,000			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			729,090.00000	72.90900	721,210,000			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	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			722,690.00000	72.26900	714,680,000			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			722,590.00000	72.25900	714,580,000			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			722,490.00000	72.24900	714,480,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			171,310.00000	17.13100	163,190,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			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	Call			171,510.00000	17.15100	163,390,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			171,410.00000	17.14100	163,290,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			312,230.00000	31.22300	304,000,000		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			312,430.00000	31.24300	304,200,000		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			312,330.00000	31.23300	304,100,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	9€
Total for GOVI												0.00	0	9€
AL37	On	05/08/2021	Index Future			792.57500	792.57500	791.84500	791.84500			0.00	0	
AL37	On	04/11/2021	Index Future			801.20700	801.20700	800.47200	800.47200			0.00	0	
AL37	On	03/02/2022	Index Future			810.43300	810.43300	809.69200	809.69200			0.00	0	
AL37	On	05/05/2022	Index Future			820.02000	820.02000	819.27100	819.27100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			909.70600	909.70600	909.20300	909.20300			0.00	0	
AL7T	On	04/11/2021	Index Future			919.61400	919.61400	919.10800	919.10800			0.00	0	
AL7T	On	03/02/2022	Index Future			930.20400	930.20400	929.69500	929.69500			0.00	0	
AL7T	On	05/05/2022	Index Future			941.20700	941.20700	940.69400	940.69400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			801.32200	801.32200	802.20000	802.20000			0.00	0	1'
ALBI	On	04/11/2021	Index Future			810.04900	810.04900	810.94000	810.94000			0.00	0	
ALBI	On	03/02/2022	Index Future			819.37700	819.37700	820.28100	820.28100			0.00	0	
ALBI	On	05/05/2022	Index Future			829.06900	829.06900	829.98600	829.98600			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	05/08/2021	Index Future			291.55700	291.55700	291.47700	291.47700			29,155,700.00	10	4€
IGOV	On	04/11/2021	Index Future			294.80400	294.80400	294.72500	294.72500			0.00	0	
IGOV	On	03/02/2022	Index Future			298.27100	298.27100	298.19100	298.19100			0.00	0	
IGOV	On	05/05/2022	Index Future			301.86900	301.86900	301.78900	301.78900			0.00	0	
Total IGOV Future												29,155,700.00	10	47
Total For IGOV												29,155,700.00	10	47
Total for Index												29,155,700.00	10	5€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
JIBAR f On 21/07/2021		Jibar Future	3.71500	96.28500	3.71500	96.28500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.82000	96.18000	3.85000	96.15000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.86000	96.14000	3.89500	96.10500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	4.06000	95.94000	4.10000	95.90000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.10000	95.90000	4.15000	95.85000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.28500	95.71500	4.34500	95.65500				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.61000	95.39000	4.65000	95.35000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.97500	95.02500	5.05500	94.94500				0.00	0	4,00
JIBAR f On 21/09/2022		Jibar Future	5.16500	94.83500	5.23000	94.77000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.53000	94.47000	5.60000	94.40000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.70500	94.29500	5.76000	94.24000				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.76500	94.23500	5.85500	94.14500				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	5,00
Total 5Y STND Future										0.00	0	5,00
Total For 5Y STND										0.00	0	5,00
Total for Interest Rate Swap										0.00	0	5,00
Total for Derivatives :										256,293,050.95	2,415	1,138,43
ABCPI On 07/12/2023		Spot Bond	2.33000	313.46186	2.33000	313.37439				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.40780				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.71674				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	100.33531	9.65000	100.30948				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.67321				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.39424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.22295				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.72405				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.61736				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.28310				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.57363				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.74977				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.82303				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.11783				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.69927				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.19212				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.33030				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.28809				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.88222				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.21997				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.15000				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.12557				0.00	7,000,000,000	6,900,000,000
Total ABFN34 SPOT										0.00	7,000,000,000	6,900,000,000
Total For ABFN34										0.00	7,000,000,000	6,900,000,000
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.39584				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.79368				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.36086				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.06493				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.53222				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.80857				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.09496				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	99.64020				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.97561				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.97480				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.97427				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.25543				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.61092				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.64088				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.28661				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.12605				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.22710				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.97591				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.78079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.34323				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.16601				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.62000	3.62000	3.62000	150.61910				0.00	0	111,000,00
Total ABKI03 SPOT										0.00	0	111,000,00
Total For ABKI03										0.00	0	111,000,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	103.54420	100.00000	103.29583				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.93000	6.93000	6.93000	143.77109				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.41501	100.00000	23.35842				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.53000	2.53000	2.53000	152.66779				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.73500	3.73500	3.73500	199.01964				0.00	0	500,000,00
Total ABN62 SPOT										0.00	0	500,000,00
Total For ABN62										0.00	0	500,000,00
ABN63 On 07/12/2033 Spot Bond			4.43500	4.43500	4.43500	223.82067				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.87500	6.87500	6.87500	104.14134				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.44500	7.44500	7.44500	114.06155				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			4.91500	105.42141	4.91500	105.40749				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.40500	107.17591	5.40500	107.16037				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.01000	114.21230	7.01000	114.19092				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.22000	113.53072	8.22000	113.50586				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.84500	111.04713	5.84500	111.02974				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.77000	107.25972	7.77000	107.23751				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.95087	100.00000	12.92236				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.68000	318.08981	1.68000	318.00666				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.02500	174.46607	1.02500	174.42351				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.32000	10.32000	10.32000	101.59574				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.37311				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.36176				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	100.34781				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.34954				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.98085				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.36089				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.36089				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.37058				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.37058				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	160.47250				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	162.91901				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.34271				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.34042				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.33188				0.00	0	

Contract 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	100.57436				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.58509				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.96015				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.99911				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.14515				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.74646				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.66935				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.02264				0.00	0	96,500,00
Total AGT01 SPOT										0.00	0	96,500,00
Total For AGT01										0.00	0	96,500,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.93609				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.80280				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.49943				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.23052				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.23052				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.43742				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/07/2021 Spot Bond					0.00000	101.19604				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/07/2021 Spot Bond					0.00000	101.18454				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/07/2021 Spot Bond					0.00000	101.31099				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/07/2021 Spot Bond					0.00000	101.43742				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/07/2021 Spot Bond					0.00000	101.85111				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/07/2021 Spot Bond					0.00000	101.97748				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.78998				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.77853				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.56500	110.24755	6.56500	110.22788				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	100.82100				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.87762				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.65170				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.01159				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.33925				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.82093				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.87753				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.27299				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.94268				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.76431				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.84924				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.82801				0.00	0	

Contract 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	100.90582				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.87895				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.38575				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.31529				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.52500	109.20235	7.52500	109.18031			9,688,437,500,000.00	1,287,500,000	17,029,083,30	
Total AIR02 SPOT									9,688,437,500,000.00	1,287,500,000	17,029,083,30	
Total For AIR02									9,688,437,500,000.00	1,287,500,000	17,029,083,30	
AIR04 On 29/05/2024 Spot Bond			8.02500	104.20732	8.02500	104.18504			0.00	0	9,294,317,50	
Total AIR04 SPOT									0.00	0	9,294,317,50	
Total For AIR04									0.00	0	9,294,317,50	
AIR05 On 29/05/2030 Spot Bond			11.26500	94.21264	11.26500	94.18458			0.00	0		
Total AIR05 SPOT									0.00	0		
Total For AIR05									0.00	0		
AIRL01 On 30/04/2028 Spot Bond			5.88500	176.87844	5.88500	176.81226			0.00	0		
Total AIRL01 SPOT									0.00	0		
Total For AIRL01									0.00	0		
APF04 On 21/10/2021 Spot Bond					0.00000	99.88551			0.00	0		
Total APF04 SPOT									0.00	0		
Total For APF04									0.00	0		
APF06 On 24/08/2022 Spot Bond					0.00000	101.14604			0.00	0		
Total APF06 SPOT									0.00	0		
Total For APF06									0.00	0		
APF07 On 25/06/2023 Spot Bond					0.00000	100.45950			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	101.18565				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.43274				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.60863				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.90744				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.40503				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.89411				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.67906				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.78500	238.49503	4.78500	238.41278				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.80000	216.05185	4.80000	215.97727				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.00000	173.55176	2.00000	173.50479				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.04500	173.50980	2.04500	173.46261				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.62500	188.73090	4.62500	188.66660				0.00	0	
Total ASN154 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 ASN154										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	101.02723				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.85214				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.40019				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.19911				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.99000	108.45779	4.99000	108.41963				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.31371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.31838				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.34483				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2021 Spot Bond					0.00000	100.96752				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.09349				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.66713				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.39906				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.31129				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.87560				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.85386				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.81817				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.46368				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN29 On 26/09/2023 Spot Bond					0.00000	100.26889				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.33930				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.43305				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.04500	4.04500	4.04500	106.27467				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.95000	4.95000	4.95000	96.82139				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.32151				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.36655				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.00839				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.53084				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.10000	106.95177	5.10000	106.91382				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.34495				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.31365				0.00	0	86,798,90
Total ASN346 SPOT										0.00	0	86,798,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN346										0.00	0	86,798,90
ASN35 On 20/06/2024 Spot Bond					0.00000	100.32604				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.33073				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.33073				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.66698				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.39609				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.32443				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.33638				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	101.15008				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.42227				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.42227				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.01817				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.32728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.76431				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.38465				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.32500				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.38184				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.53311				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.14406				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.29004				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.29914				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.40978				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.18450				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 21/12/2026 Spot Bond					0.00000	104.21970				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.94810				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.94756				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	103.59552				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	102.88881				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	104.19421				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	103.94209				0.00	0	656,000,00
Total ASN470 SPOT										0.00	0	656,000,00
Total For ASN470										0.00	0	656,000,00
ASN47: On 31/07/2023 Spot Bond					0.00000	101.00341				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.18030				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	102.75924				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	103.43915				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.87770				0.00	0	
Total ASN476 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 ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.33453				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.39894				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	105.31800				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	103.84337				0.00	0	143,000,00
Total ASN486 SPOT										0.00	0	143,000,00
Total For ASN486										0.00	0	143,000,00
ASN48: On 01/09/2025 Spot Bond					0.00000	100.33340				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.52771				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.50479				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.16010				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.42984				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.38453				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.38453				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.32490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	100.53057	9.00000	109.06230				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.48307	8.18000	109.34858				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.87000	98.32922	8.87000	98.30591				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.87000	98.32922	8.87000	98.30591				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	104.08840	9.10000	104.06281				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	104.96215	11.05000	104.93097				0.00	0	109,000,00
Total ASN525 SPOT										0.00	0	109,000,00
Total For ASN525										0.00	0	109,000,00
ASN525 On 31/07/2024 Spot Bond			11.00000	104.93976	11.00000	104.90872				0.00	0	462,000,00
Total ASN530 SPOT										0.00	0	462,000,00
Total For ASN530										0.00	0	462,000,00
ASN530 On 31/01/2024 Spot Bond			10.50000	104.71579	10.50000	104.68619				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.71579	10.50000	104.68619				0.00	0	428,000,00
Total ASN538 SPOT										0.00	0	428,000,00
Total For ASN538										0.00	0	428,000,00
ASN538 On 02/04/2026 Spot Bond					0.00000	100.17248				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.12565				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 28/11/2022 Spot Bond					0.00000	101.23515				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.76059	10.60000	104.73070				2,173,000,000,000.00	205,000,000	965,000,000
Total ASN545 SPOT										2,173,000,000,000.00	205,000,000	965,000,000
Total For ASN545										2,173,000,000,000.00	205,000,000	965,000,000
ASN55: On 31/01/2024 Spot Bond			10.47000	101.38357	10.47000	104.67284				0.00	0	2,500,000,000
Total ASN557 SPOT										0.00	0	2,500,000,000
Total For ASN557										0.00	0	2,500,000,000
ASN55: On 31/01/2024 Spot Bond			10.55000	104.73220	10.55000	104.70214				0.00	0	2,500,000,000
Total ASN558 SPOT										0.00	0	2,500,000,000
Total For ASN558										0.00	0	2,500,000,000
ASN56: On 05/02/2024 Spot Bond					0.00000	101.07432				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.26898				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.61149				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.42585				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.31368				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.35064				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.05339				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.49646				0.00	0	
Total ASN584 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 ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.93172				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.52187				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.96481				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	103.88097	9.22000	104.11625				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.03979				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	99.95651				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59: On 16/07/2021 Spot Bond					0.00000	101.11908				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59: On 22/07/2021 Spot Bond					0.00000	99.87272				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	99.87207				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.24223				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.87704				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	101.12169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
ASN609 On 31/01/2030 Spot Bond					0.00000	101.37468				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.24283				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	101.21854				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	100.35001				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 10/08/2021 Spot Bond					0.00000	100.83172				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN615 On 11/08/2021 Spot Bond					0.00000	101.36210				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN616 On 28/02/2024 Spot Bond					0.00000	100.86200				0.00	0	300,000,00
Total ASN617 SPOT										0.00	0	300,000,00
Total For ASN617										0.00	0	300,000,00
ASN617 On 11/08/2021 Spot Bond					0.00000	101.29253				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	101.26645				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	100.92664				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62: On 13/08/2021 Spot Bond					0.00000	100.86810				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN62: On 17/08/2021 Spot Bond					0.00000	100.71688				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN62: On 19/08/2021 Spot Bond					0.00000	100.82300				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.33126				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	100.64653				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.64653				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.95973				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	100.42436				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.16249				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.56406				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.48736				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.45134				0.00	0	
Total ASN635 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 ASN635										0.00	0	
ASN63 On 27/09/2021 Spot Bond					0.00000	100.23288				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64 On 30/09/2021 Spot Bond					0.00000	103.28788				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64 On 01/10/2021 Spot Bond					0.00000	100.00000				0.00	100,000,000,000	100,000,000,000
Total ASN643 SPOT										0.00	100,000,000,000	100,000,000,000
Total For ASN643										0.00	100,000,000,000	100,000,000,000
ASN64 On 06/05/2024 Spot Bond					0.00000	100.11324				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.10362				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	40,000,000,000	40,000,000,000
Total ASN646 SPOT										10,000,000,000,000.00	40,000,000,000	40,000,000,000
Total For ASN646										10,000,000,000,000.00	40,000,000,000	40,000,000,000
BAW21 On 24/03/2022 Spot Bond			5.57500	105.30216	5.57500	105.28642				76,407,828,000,000.00	13,705,440,000	6,892,720,000
Total BAW21 SPOT										76,407,828,000,000.00	13,705,440,000	6,892,720,000
Total For BAW21										76,407,828,000,000.00	13,705,440,000	6,892,720,000
BAW21 On 24/03/2022 Spot Bond			9.30000	102.77503	9.30000	102.74964				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.90413				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.86732				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.74778				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.63383				0.00	600,000,000	300,000,000

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 BAW30 SPOT										0.00	600,000,000	300,000,000
Total For BAW30										0.00	600,000,000	300,000,000
BAW31 On 30/09/2022 Spot Bond					0.00000	100.16823				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.47000	100.85631	6.47000	100.83877				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.77141				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.87376				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.15571				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.69078				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.27181				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.76500	8.76500	8.76500	104.15690				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.93000	10.93000	10.93000	107.90252				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.24694				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.24283				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.23759				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.23775				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.24097				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.51643				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.27991				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.27285				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.28803				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.27937				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.28739				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.27101				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.28722				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.27184				0.00	0	
Total BAYA86 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 BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.28751				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.27948				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.27150				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.27954				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.26383				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.32743				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.32743				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.33575				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.32813				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.61168				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.34433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.87500	7.87500	7.87500	103.13285				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.08693				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.25544				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.15993				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.55925				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.56500	108.77343	7.56500	108.75149				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.78861				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.43940				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.56500	105.15132	6.56500	105.13253				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.36074				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.99052				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BGL16 On 25/05/2022 Spot Bond					0.00000	101.00219			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.30745			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.56994			0.00	0	
Total BGL18 SPOT									0.00	0	
Total For BGL18									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.41313			0.00	0	186,300,00
Total BGL19 SPOT									0.00	0	186,300,00
Total For BGL19									0.00	0	186,300,00
BGT01 On 12/09/2022 Spot Bond					0.00000	104.07265			0.00	0	
Total BGT01 SPOT									0.00	0	
Total For BGT01									0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.74708			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.88837			0.00	0	
Total BID09 SPOT									0.00	0	
Total For BID09									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.18366			0.00	0	
Total BID10 SPOT									0.00	0	
Total For BID10									0.00	0	
BID11 On 15/11/2023 Spot Bond			6.30500	108.58768	6.30500	108.56937			0.00	0	
Total BID11 SPOT									0.00	0	
Total For BID11									0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.41157			0.00	0	
Total BID12 SPOT									0.00	0	
Total For BID12									0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.63573			0.00	0	
Total BID13 SPOT									0.00	0	
Total For BID13									0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.86845			0.00	0	
Total BID14 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 BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.09519				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.29422				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.99980				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.64380				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.06370				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.08650				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.78127				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.51060				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.53432				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.10046				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.83078				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.74884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.46386				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	99.61204				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	99.94268				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 03/08/2021 Spot Bond					0.00000	100.98462				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2(On 03/08/2022 Spot Bond					0.00000	101.06109				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2021 Spot Bond					0.00000	99.99997				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2021 Spot Bond					0.00000	100.94062				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.98459				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	101.02282				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.04264				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.20491				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.52683				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.37000	109.94217	7.37000	109.92043				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.57000	111.37556	7.57000	111.35296				0.00	0	27,820,00
Total CCT02 SPOT										0.00	0	27,820,00
Total For CCT02										0.00	0	27,820,00
CCT03 On 15/03/2025 Spot Bond			8.37000	112.28327	8.37000	112.25826				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.64000	102.26635	9.64000	101.23026				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.57675				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.32600				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.44369				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.95162				0.00	0	
Total CGR46 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 CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.01852				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.74308				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.85219				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	164.11815	3.14000	163.98694				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.97000	1.97000	1.97000	163.71125				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.61972	4.77000	108.69600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.95246				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.33500	110.98935	7.33500	110.96763				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	114.07009	8.70700	117.96300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.41838				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37(On 26/07/2022 Spot Bond					0.00000	101.30048				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	105.59267				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	102.28591	10.98000	102.25621				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	113.63800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	119.44494	6.50000	115.97100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	104.82400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.33928				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.96179				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.95376				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.97000	173.57977	1.97000	173.53293				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.23000	139.53171	5.23000	139.48171				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN454 On 31/01/2025 Spot Bond			5.67000	137.51301	5.67000	137.46210				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.30600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.92122				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.83905				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.90327				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.76500	105.42150	6.76500	105.40245				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.75434				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.32651				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.54154				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.01049				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	75.81716	100.00000	75.66703				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN480										0.00	0	
CLN480 On 02/12/2021 Spot Bond					0.00000	100.92719				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.26000	102.33768	6.26000	102.32054				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.56500	106.75196	6.56500	106.73291				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.53972				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.39564				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.71851				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.96500	112.20052	6.96500	112.17965				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.68063				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.40197				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.86278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.60550				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.44715				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.39723				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.22031	9.96000	103.19305				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.99449	10.01000	101.96727				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.83248				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.33361	9.60000	100.61340				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.44603				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.71314				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.12761	9.20000	103.10240				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	102.04700				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	101.64712				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.19559				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.62374				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.95245				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.44603				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.36779				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.89191				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.10000	103.98613	9.10000	103.96056				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.74131				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.19518				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.87593				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.79500				0.00	0	
Total CLN541 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.67853				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.02146				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.57000	109.81060	8.57000	109.78515				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.62000	107.39865	8.62000	107.37403				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.71000	106.82797	8.71000	106.80321				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	306.33275				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.93810				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.95191				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.79411				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.86183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	116.19200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.00937				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	101.52516	10.19000	101.55319				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.57000	107.34197	8.57000	107.31749				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.00836				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.75719				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.46806				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.61774				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.95022				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.80000	105.83242	8.80000	105.80766				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.00179				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN574 On 11/02/2024 Spot Bond					0.00000	100.95529				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.43319				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.40177				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	99.89645				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.16652				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.99114				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.63855				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.47447				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	99.90707				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.62118				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.78269				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.51938				0.00	0	
Total CLN587 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.40748				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.38284				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.34840				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.17531				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.65000	143.83872	3.65000	115.82385				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.78079				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.21309				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.78079				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	101.19971				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.15709				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.47419				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.38284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.38284				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.61700				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	103.78191				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.97567				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.90215				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.52095				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.89289				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.76783				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.85884	9.32000	101.83350				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.18308				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN611 On 14/04/2026 Spot Bond					0.00000	101.32650				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.55653				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.74121				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.63828				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.23861				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.43800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.88422				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.93296				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.62115				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.09744				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.09340				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.12736				0.00	0	
Total CLN622 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN622										0.00	0	
CLN62: On 20/12/2024 Spot Bond					0.00000	95.86200				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62: On 25/01/2023 Spot Bond					0.00000	101.21623				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62: On 25/01/2023 Spot Bond			6.57500	107.67965	6.57500	107.66042				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62: On 19/08/2025 Spot Bond					0.00000	100.97842				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62: On 31/07/2034 Spot Bond					0.00000	90.70080				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62: On 31/07/2034 Spot Bond			11.65500	66.14332	11.65500	88.19609				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62: On 20/11/2022 Spot Bond					0.00000	100.85401				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63: On 19/08/2025 Spot Bond			9.27000	104.53171	9.27000	104.50555				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.97401				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.84366				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	100.05652				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.97409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.96661				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.77841				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.96961				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.06697				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.87720				0.00	3,000,000,000	3,000,000,000
Total CLN639 SPOT										0.00	3,000,000,000	3,000,000,000
Total For CLN639										0.00	3,000,000,000	3,000,000,000
CLN639 On 19/08/2025 Spot Bond					0.00000	101.05770				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	99.90654				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.78266				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.37565				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.16000				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.37630				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN648 On 19/08/2025 Spot Bond					0.00000	100.96961				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.65546				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.96961				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.77843				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.96961				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	102.84200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.41030				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	99.97926				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.03010				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	98.97700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.38500				0.00	0	
Total CLN662 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	113.74800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	135.82000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.04467				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.18811				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.16333				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.82317				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.10223				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.76440				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.07238				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.51419				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.23981	144.20363	4.23981	117.15158				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.23981	144.20363	4.23981	117.15234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.09439				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.15307				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.33865				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.13074				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.11346				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.51374				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.32395				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.33306				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.25874				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.39542				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.39521				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69(On 21/12/2026 Spot Bond					0.00000	100.34717				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.20588				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.34728				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.18753				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69(On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.54100				0.00	0	220,000,00
Total CLN696 SPOT										0.00	0	220,000,00
Total For CLN696										0.00	0	220,000,00
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.17643				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69(On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.61566				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69(On 21/12/2026 Spot Bond					0.00000	103.03362				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70(On 28/02/2023 Spot Bond					0.00000	100.59494				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.85736				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.99783				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.19798				0.00	0	
Total CLN703 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 CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.45780				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	87.75753				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	89.12598				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.18240				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.47544				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.33907				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.14340				0.00	0	330,000,00
Total CLN710 SPOT										0.00	0	330,000,00
Total For CLN710										0.00	0	330,000,00
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.39151				0.00	0	1,970,000,00
Total CLN711 SPOT										0.00	0	1,970,000,00
Total For CLN711										0.00	0	1,970,000,00
CLN711 On 11/03/2022 Spot Bond					0.00000	100.43347				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.82715				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.34134				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.34134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.34134				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.16242				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.42917				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.13990				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.46852				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.56526				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.19280				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.31352				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.31352				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.31352				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.31920				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	100.31920				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.31920				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.74515				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	86.80734				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.46118				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	100.43759				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.08505				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	96.29402				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.37632				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.39331				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.34400				0.00	0	
Total CLN739 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 CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.86641				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.95492				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.24157				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.11260				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.15448				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.20806				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.81755				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.34723				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.00933				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.38275				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.16135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.30525				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.11901				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total CLN756 SPOT										0.00	0	5,000,000.00
Total For CLN756										0.00	0	5,000,000.00
CLN756 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total CLN757 SPOT										0.00	0	5,000,000.00
Total For CLN757										0.00	0	5,000,000.00
CLN81 On 18/04/2028 Spot Bond			7.87500	103.15462	7.87500	103.13285				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.90984				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.16500	108.21356	8.16500	108.18990				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			9.82000	106.92673	9.82000	106.89873				0.00	0	2,079,223.10
Total COJ08 SPOT										0.00	0	2,079,223.10
Total For COJ08										0.00	0	2,079,223.10
COJG0 On 09/06/2024 Spot Bond			6.68500	110.03009	6.68500	110.01032				0.00	0	50,471,630.90
Total COJG01 SPOT										0.00	0	50,471,630.90
Total For COJG01										0.00	0	50,471,630.90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT01 On 03/04/2023 Spot Bond			7.40000	105.21438	7.40000	105.19349				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.13000	98.45835	11.13000	98.42921				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.22000	97.26623	10.22000	97.23974				0.00	0	75,000,000,00
Total COT03 SPOT										0.00	0	75,000,000,00
Total For COT03										0.00	0	75,000,000,00
CPV01 On 30/06/2029 Spot Bond			9.76500	9.76500	9.76500	104.74876				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.88920				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.34721				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.27083				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.96350				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.85569				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.34406				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.51318				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.31661				0.00	0	
Total DNG101 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 DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.23048				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.53071				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.79123				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.76573				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.70750				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.97000	8.97000	8.97000	105.69489				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.26038				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.82808				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.88500	108.45191	6.88500	108.43163				0.00	0	62,817,40
Total DV23 SPOT										0.00	0	62,817,40
Total For DV23										0.00	0	62,817,40
DV23/R On 27/02/2023 Spot Bond			100.00000	37.67118	100.00000	37.58688				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.67118	100.00000	37.58688				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.43500	111.54759	6.43500	111.52808				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	103.86300	9.69000	103.83586				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.86300	9.69000	103.83586				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.42500	97.41074	11.42500	97.38085			68,275,921,105,000.00		5,976,010,600	2,988,005,30
Total DV29 SPOT									8,275,921,105,000.00		5,976,010,600	2,988,005,30
Total For DV29									8,275,921,105,000.00		5,976,010,600	2,988,005,30
DV29/R On 18/02/2029 Spot Bond			10.10000	104.02566	10.10000	103.99735				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.02566	10.10000	103.99735				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	100.64080				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.01255				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.08953				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	101.27105				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.76409				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.81012				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.63368				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.61554				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.89115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.03745				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.99615				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	96.41130				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	101.05387				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.07964				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.92704				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	106.51712	4.20000	106.50489				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.97000	105.64095	5.97000	105.62407				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.87500	110.64142	6.87500	110.62110				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.04500	109.10422	5.04500	109.06590				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.99000	96.23404	4.99000	96.20019				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/I On 31/01/2037 Spot Bond			2.25000	135.73290	2.25000	135.69523				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.89500	144.95577	3.89500	144.90931				0.00	0	306,000,00
Total EL28 SPOT										0.00	0	306,000,00
Total For EL28										0.00	0	306,000,00
EL29 On 19/11/2029 Spot Bond			3.90700	131.13060	3.90700	131.08854				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.95000	128.47530	3.95000	128.43369				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.68500	111.10313	4.68500	111.06511				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.96000	98.30678	4.96000	98.27227				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	135.73290	2.25000	135.69523				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	155.47600				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	152.99090				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	
ELN006 On 09/06/2025 Spot Bond					0.00000	118.17428				0.00	0	
Total ELN006 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 ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	117.20126				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	115.60082				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	107.39202				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	108.70003				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.01023				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	104.02814				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	105.78602				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.29000	103.72716	9.29000	103.70156				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			10.85500	10.85500	10.85500	96.63324				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.20500	11.20500	11.20500	100.82018				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			9.37000	103.39647	9.37000	102.19332				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.37000	9.37000	9.37000	103.06416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.30000	11.30000	11.30000	76.41645				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.39000	10.39000	10.39000	101.64649				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.30000	11.30000	11.30000	95.76047				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.59958				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.50422				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.51847				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.43053				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.41938				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.96572				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.64605				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.72580				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.93957				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.41555				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.57197				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.58781				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	99.94538				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.51322				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	101.11507				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.29844				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.84505				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.80685				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.90608				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.81448				0.00	0	
Total ERS3C7 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 ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.85263				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.79468				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.77632				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.89078				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.22500	110.10351	6.22500	110.08487				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	104.66091	10.00000	104.63270				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.42000	99.98431	8.42000	99.96178		62,308,000,000,000.00		7,400,000,000	10,500,000,000	
Total ES26 SPOT								2,308,000,000,000.00		7,400,000,000	10,500,000,000	
Total For ES26								2,308,000,000,000.00		7,400,000,000	10,500,000,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.16905	7.85000	102.14756				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.00000	79.24493	10.96500	79.41523				0.00	0	5,513,559,600
Total ES33 SPOT										0.00	0	5,513,559,600
Total For ES33										0.00	0	5,513,559,600
ES33/R On 15/09/2033 Spot Bond			7.50000	102.42996	7.50000	102.40948				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.53500	78.05204	11.49000	78.31126				0.00	0	1,243,927,000
Total ES42 SPOT										0.00	0	1,243,927,000
Total For ES42										0.00	0	1,243,927,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.81303	8.50000	101.78987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.50857				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.57204				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.34493				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.85368				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.79321				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.82980				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.86790				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.12979				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.19265				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.69168				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.34907				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB17/ On 08/01/2027 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	102.04298			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.64229			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.06075			0.00	0	200,000,00
Total FRB23 SPOT									0.00	0	200,000,00
Total For FRB23									0.00	0	200,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.80839			0.00	1,060,000,000	720,000,00
Total FRB24 SPOT									0.00	1,060,000,000	720,000,00
Total For FRB24									0.00	1,060,000,000	720,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.67764			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.74908			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.07000	105.44075	9.07000	105.41519			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.46498			0.00	0	500,000,00
Total FRB28 SPOT									0.00	0	500,000,00
Total For FRB28									0.00	0	500,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.24961			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.27000	101.42774	8.27000	101.40529			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.05000	174.44251	1.05000	174.39984			0.00	0	200,000,00
Total FRBI22 SPOT									0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI22										0.00	0	200,000,00
FRBI23 On 07/12/2023 Spot Bond			1.93000	316.29978	1.93000	316.21492				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.49500	2.49500	2.49500	152.84811				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.72500	199.20266	3.72500	199.13960				0.00	0	3,264,518,90
Total FRBI28 SPOT										0.00	0	3,264,518,90
Total For FRBI28										0.00	0	3,264,518,90
FRBI29 On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	106.68396				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.88500	4.88500	4.88500	214.19827				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.48500	87.96442	5.48500	87.93244				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.20000	91.75507	5.20000	91.72246				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.66501	6.66501	6.66501	80.75735				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.72565	6.72565	6.72565	79.98971				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	146.14403				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	96.92077				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			2.08000	173.47717	2.08000	173.42982				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.94000	172.67902	2.94000	172.62785				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.17347				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.44553				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	103.03920				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.95093				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.16481				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	104.30534				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27(On 21/11/2022 Spot Bond					0.00000	100.78555				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.37627				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	112.81468				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.28798				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.37357				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	110.80620				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.32906				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.30107				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.92970				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.94577				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.43298				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	103.24370				0.00	0	
Total FRC300 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 FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.44625				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.80362				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.23710				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.65960				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.38744				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.32219				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.36935				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.40461				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.15420				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.46077				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.18065				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.36480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.40441				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.41362				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.37315				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.14626				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.35900				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.16757				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.68560				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.97446				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.95935				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.25275				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	101.89556				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC337 On 25/04/2023 Spot Bond					0.00000	104.03621				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.06620				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.31839				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.47709				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 17/08/2021 Spot Bond					0.00000	100.76411				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.33582				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	99.95605				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 03/08/2021 Spot Bond					0.00000	101.02286				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.43373				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.36311				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.33445				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.26450				0.00	0	
Total FRC349 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 FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	101.14507				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.72385				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.79467				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.28443				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.19206				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.28642				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.25637				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.27251				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.91552				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.40841				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.22449				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.20855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.18456				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.00190				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.84491				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.88943				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.53634				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 26/08/2021 Spot Bond					0.00000	100.61783				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.59588				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 26/08/2021 Spot Bond					0.00000	100.39507				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC369 On 20/06/2026 Spot Bond					0.00000	100.91975				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.92245				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.20610				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37 On 25/04/2023 Spot Bond					0.00000	100.20518				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total FRC374 SPOT										0.00	0	3,000,000.00
Total For FRC374										0.00	0	3,000,000.00
FRC66 On 31/01/2022 Spot Bond			2.72000	2.72000	2.72000	172.83232				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.66000	2.66000	2.66000	172.88817				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.64000	2.64000	2.64000	172.90680				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.44500	101.84798	4.44500	101.81386				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.89000	109.84922	4.89000	109.81087				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.19243				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.55321				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.09345				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.13706				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.59181				0.00	0	
Total FRJ24 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 FRJ24									0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.29200			0.00	0	
Total FRJ25 SPOT									0.00	0	
Total For FRJ25									0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.59043			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.51796			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.28772			0.00	0	
Total FRJ28 SPOT									0.00	0	
Total For FRJ28									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.77803			0.00	0	2,500,000,00
Total FRJ29 SPOT									0.00	0	2,500,000,00
Total For FRJ29									0.00	0	2,500,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.29256			0.00	0	
Total FRJ31 SPOT									0.00	0	
Total For FRJ31									0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.38800	4.38800	4.38800	97.20905			0.00	0	
Total FRS100 SPOT									0.00	0	
Total For FRS100									0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.81000	4.81000	4.81000	110.93944			0.00	0	
Total FRS101 SPOT									0.00	0	
Total For FRS101									0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.59346			0.00	0	
Total FRS103 SPOT									0.00	0	
Total For FRS103									0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.07591			0.00	0	
Total FRS104 SPOT									0.00	0	
Total For FRS104									0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.95000	109.01179	4.95000	108.97355			0.00	0	
Total FRS108 SPOT									0.00	0	
Total For FRS108									0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.73500	217.42436	4.73500	217.34963			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.09000	107.08763	5.09000	107.04965				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			4.76500	4.76500	4.76500	216.71494				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.38000	148.41025	3.38000	148.36448				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	128.08894	3.70500	128.04832				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.89000	109.84922	4.89000	109.81087				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.88500	214.27277	4.88500	214.19827				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.93500	213.23441	4.93500	213.16002				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.91000	120.90668	2.91000	150.72607				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.96500	212.61431	4.96500	212.53996				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.09000	107.08763	5.09000	107.04965				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.43500	190.88805	4.43500	190.82400				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			5.84000	97.45564	5.84000	97.41913				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.32500	192.14983	4.32500	192.08591				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.38500	191.46041	4.38500	191.39641				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.47500	202.39751	5.47500	202.32399				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.79000	98.06392	5.79000	98.02731				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	107.04965				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.07000	105.63087	5.07000	107.32196				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.19500	193.65337	4.19500	193.58962				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.24500	206.93013	5.24500	206.85622				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.32500	192.14983	4.32500	192.08591				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.32500	192.14983	4.32500	192.08591				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.61500	188.84373	4.61500	188.77945				0.00	0	
Total FRS145 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 FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.68000	146.92631	3.68000	146.87981				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.78000	173.75727	1.78000	173.71128				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.67500	188.16787	4.67500	188.10353				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.71500	187.71884	4.71500	187.65446				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.65000	147.07391	3.65000	147.02749				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.19000	193.71145	4.19000	193.64773				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.72500	4.72500	4.72500	187.54238				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	17.61250				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.80664				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	99.94555				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	99.93959				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.37960				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.23662				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	167.79636				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	184.59513				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	150.27665				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	170.93488				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	34.83916				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.92927				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	101.06847				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.96029				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.73484				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	99.97114				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.81660				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.29085				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.16955				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.33582				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	101.94225				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.97124				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	101.97534				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	114.28304				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	110.01210				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.82953				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.23334				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	84.93072				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.83885				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	104.72797				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.22242				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	102.10556				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.91552				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.91751				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	96.56999				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.91153				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.56570				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	103.79184				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25(On 24/03/2022 Spot Bond					0.00000	100.56856				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	100.40341				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	100.82920				0.00	0	
Total FRS261 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.21936				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	103.76597				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.22103				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.94000	1.94000	1.94000	316.14353				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.68000	318.08981	1.68000	318.00666				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.68000	1.68000	1.68000	318.00666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.02000	174.47078	1.02000	174.42824				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.02000	174.47078	1.02000	174.42824				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.04617				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.79000	102.52640	4.79000	102.49088				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.25500	72.55202	4.25500	110.64567				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.80000	2.80000	2.80000	151.28516				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	149.86681				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.74000	2.74000	2.74000	310.49592				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.34500	5.34500	5.34500	106.53170				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.77000	112.89603	6.77000	112.87550				0.00	0	122,080,70
Total FRX24 SPOT										0.00	0	122,080,70
Total For FRX24										0.00	0	122,080,70
FRX25 On 26/07/2025 Spot Bond			6.89000	114.44861	6.89000	114.42719				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX26 On 01/10/2026 Spot Bond			7.43000	111.47335	7.43000	111.45113				0.00	0	32,490,20
Total FRX26 SPOT										0.00	0	32,490,20
Total For FRX26										0.00	0	32,490,20
FRX27 On 07/03/2027 Spot Bond			7.55000	115.49061	7.55000	115.46735				0.00	0	411,070,60
Total FRX27 SPOT										0.00	0	411,070,60
Total For FRX27										0.00	0	411,070,60
FRX28 On 26/07/2028 Spot Bond			7.88000	116.61358	7.88000	116.58870				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.70000	110.62262	8.70000	110.59660				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.98500	106.97704	8.98500	106.95107				0.00	0	4,262,319,50
Total FRX31 SPOT										0.00	0	4,262,319,50
Total For FRX31										0.00	0	4,262,319,50
FRX32 On 31/03/2032 Spot Bond			8.98000	113.41992	8.98000	113.39270				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.69000	78.89793	10.69000	78.87548				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.62032				0.00	0	153,576,60
Total FS6A2 SPOT										0.00	0	153,576,60
Total For FS6A2										0.00	0	153,576,60
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.02349				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.74707				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.71095				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.73549				0.00	0	
Total FS7A3 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 FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.74271				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.74334				0.00	0	100,000,00
Total GBL05 SPOT										0.00	0	100,000,00
Total For GBL05										0.00	0	100,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.44091				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.71405				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.74525				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.69275				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.71536				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.00013				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.59000	112.83767	3.59000	112.80236				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.69318				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.53874				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	99.94702				0.00	600,000,000	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT16 SPOT										0.00	600,000,000	300,000,000
Total For GRT16										0.00	600,000,000	300,000,000
GRT17 On 17/10/2023 Spot Bond			6.41500	110.14300	6.41500	110.12400				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.91552				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.85497				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.02000	104.47216	9.02000	104.44697				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.99013				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.91227				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.51696				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.78761				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.30160				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.03679				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.42993				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT29 On 10/12/2023 Spot Bond					0.00000	100.44726				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.92973				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.64004				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.35450				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.28304				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.46225				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.63530				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.17730				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.06204				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.69104				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.11927				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.78169				0.00	0	
Total GRT42 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 GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.38893				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	99.86536				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	99.85348				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.33819				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.47251				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.42080				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.93784				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.17704				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.58119				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.58888				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.65334				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.12126				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.65561				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.52976				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.49640				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.18935				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.17786				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.17466				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.28000	313.81486	2.28000	313.72772				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.63000	2.63000	2.63000	318.94143				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.89000	106.65441	9.89000	106.62597				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.77500	78.48397	4.77500	101.47004				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	

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			11.03500	91.96012	11.03500	91.93284				0.00	0	8,373,835,50
Total HWAY34 SPOT										0.00	0	8,373,835,50
Total For HWAY34										0.00	0	8,373,835,50
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.32895	100.00000	13.29913				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.09000	91.20394	11.09000	91.17676				0.00	0	6,020,000,00
Total HWAY35 SPOT										0.00	0	6,020,000,00
Total For HWAY35										0.00	0	6,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.32768	100.00000	13.29786				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.17524				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	101.22505				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.64620				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.24000	154.21216	2.23000	154.22150			250,801,520,704,000.00	111,964,964,600	497,150,300,00	
Total I2025 SPOT									50,801,520,704,000.00	111,964,964,600	497,150,300,00	
Total For I2025									50,801,520,704,000.00	111,964,964,600	497,150,300,00	
I2029 On 31/03/2029 Spot Bond			3.11000	113.51343	3.12000	113.39945			243,442,049,082,000.00	78,277,186,200	199,109,433,50	
Total I2029 SPOT									13,442,049,082,000.00	78,277,186,200	199,109,433,50	
Total For I2029									13,442,049,082,000.00	78,277,186,200	199,109,433,50	
I2033 On 28/02/2033 Spot Bond			3.93000	107.24443	3.94500	107.04826			124,111,677,828,000.00	31,580,579,600	225,671,807,90	
Total I2033 SPOT									24,111,677,828,000.00	31,580,579,600	225,671,807,90	
Total For I2033									24,111,677,828,000.00	31,580,579,600	225,671,807,90	
I2038 On 31/01/2038 Spot Bond			4.19000	120.21585	4.19000	120.17616			105,455,627,006,000.00	25,168,407,400	356,632,771,00	
Total I2038 SPOT									15,455,627,006,000.00	25,168,407,400	356,632,771,00	
Total For I2038									15,455,627,006,000.00	25,168,407,400	356,632,771,00	
I2046 On 31/03/2046 Spot Bond			4.22500	108.05423	4.22500	108.01858			1,223,216,930,000.00	289,518,800	347,013,087,60	
Total I2046 SPOT									1,223,216,930,000.00	289,518,800	347,013,087,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2046										1,223,216,930,000.00	289,518,800	347,013,087,60
I2050 On 31/12/2050 Spot Bond			4.20000	110.07393	4.20000	110.03775				1,274,595,000,000.00	303,475,000	316,713,075,40
Total I2050 SPOT										1,274,595,000,000.00	303,475,000	316,713,075,40
Total For I2050										1,274,595,000,000.00	303,475,000	316,713,075,40
IBL101 On 24/05/2022 Spot Bond			6.28000	6.28000	6.28000	103.51746				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.26064				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.40000	312.96852	2.40000	312.88060				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.84728				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.74027				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.79157				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.05298				0.00	24,000,000,000	12,000,000,00
Total IBL123 SPOT										0.00	24,000,000,000	12,000,000,00
Total For IBL123										0.00	24,000,000,000	12,000,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.83312				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.67287				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.02132				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.91872				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.38325				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.05782				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.74110				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.69446				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.56264				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.48785				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.71745				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.71381				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.32794				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.11084				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	100.61048				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.63660				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.27051				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.71230				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.92121				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.89845				0.00	0	550,000,00
Total IBL156 SPOT										0.00	0	550,000,00
Total For IBL156										0.00	0	550,000,00
IBL157 On 21/01/2023 Spot Bond					0.00000	99.89472				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.88675				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.93073				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.94893				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.98761				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.98724				0.00	0	
Total IBL163 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 IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.94581				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.80663				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.74391				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.77025				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.70121				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.64522				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.10000	1.10000	1.10000	174.35252				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.92500	111.91399	6.92500	111.89294				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.04739				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.42000	174.09454	1.42000	174.05018				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.35500	107.41336	5.35500	107.39794				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.60692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.56282				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.27000	104.97166	8.27000	104.94854				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.75500	110.70380	9.75500	110.98746				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.53311				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.84000	109.37192	8.84000	109.34607				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.22151				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.84390				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.81541				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.43802				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.93962				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.39274				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/03/2024 Spot Bond					0.00000	98.96936				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.33727				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.84667				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.22897				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.40498				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.72000	103.72259	7.72000	103.70113				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	101.72988				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.81318				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.72526				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.52996				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.57861				0.00	0	
Total INLV07 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 INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.42866				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.09369				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.39083				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.30357				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.30898				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.11967				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.69875				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.01270				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.95884				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.93961				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.95657				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.24968				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.68925				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.16943				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.42695				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.61680				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.31420				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	101.23742	2.75000	101.22978				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.08500	183.62307	5.08500	183.55828				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.32466				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	99.85678				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.41920				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.52000	3.52000	3.52000	172.09100				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV040 On 29/09/2021 Spot Bond					0.00000	100.98068				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.29500	104.13900	8.29500	104.11575				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.05751				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.30000	8.30000	8.30000	103.15369				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.57401				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.97000	173.57977	1.97000	173.53293				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.72762				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.04832				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.98500	184.71984	4.98500	184.65514				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.46500	104.31457	11.46500	104.28193				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.78000	102.61702	6.78000	102.59848				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.46440				0.00	0	
Total IVC114 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 IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.01280				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	101.09309				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.16442				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.88704				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.70701				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.58935				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.59315				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.02903				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.08772				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.30741				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.69303				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.66850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.55690				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	100.69346				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.39769				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.33602				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	99.88813				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.54273				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.32573				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.04547				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.86145				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC182 On 12/08/2021 Spot Bond					0.00000	100.91879				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.37390				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.22335				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.43774	7.40000	100.41779				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.76738				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.68971				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.88685				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.41121				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.72382	7.23000	103.22946				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.18077				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.83589				0.00	0	
Total IVZ051 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVZ051									0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.75948			0.00	0	
Total IVZ052 SPOT									0.00	0	
Total For IVZ052									0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.67530			0.00	0	
Total IVZ053 SPOT									0.00	0	
Total For IVZ053									0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.59725			0.00	0	
Total IVZ054 SPOT									0.00	0	
Total For IVZ054									0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.51931			0.00	0	
Total IVZ055 SPOT									0.00	0	
Total For IVZ055									0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.44149			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	99.35609			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	99.27759			0.00	0	
Total IVZ058 SPOT									0.00	0	
Total For IVZ058									0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.19920			0.00	0	
Total IVZ059 SPOT									0.00	0	
Total For IVZ059									0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.12095			0.00	0	
Total IVZ060 SPOT									0.00	0	
Total For IVZ060									0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.06512			0.00	0	
Total IVZ061 SPOT									0.00	0	
Total For IVZ061									0.00	0	
IVZ062 On 07/10/2021 Spot Bond			199.00000	199.00000	199.00000	199.00000		890,500,000,000.00	9,500,000,000	6,000,000,000	
Total IVZ062 SPOT								10,500,000,000,000.00	9,500,000,000	6,000,000,000	
Total For IVZ062								10,500,000,000,000.00	9,500,000,000	6,000,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.40758				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.26500	103.25311	6.26500	103.23571				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.44807				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.90130				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.90510				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.26726				0.00	2,000,000,000	2,000,000,000
Total KAP015 SPOT										0.00	2,000,000,000	2,000,000,000
Total For KAP015										0.00	2,000,000,000	2,000,000,000
KAP016 On 29/04/2022 Spot Bond					0.00000	101.03046				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.35702				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	99.97070				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.88342				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.81000	124.98689	8.81000	124.95761				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK15 On 12/10/2021 Spot Bond					0.00000	98.53903				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.35934				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.24500	103.50388	7.24500	103.48376				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.16011				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.26500	105.42948	9.26500	105.40339				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.78109				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.96000	95.26650	11.96000	95.23642				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.31500	99.92376	10.31500	99.89631				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.87355				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.46113				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.98093				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.12883				0.00	0	
Total LBK33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.17367				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.76745				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.01340				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.00313				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.77500	106.73356	6.77500	106.71414				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.27502				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.56691				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.45066				0.00	0	1,000,000,00
Total LGL09 SPOT										0.00	0	1,000,000,00
Total For LGL09										0.00	0	1,000,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.40450				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.56951				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.58105				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.36725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.78599				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.80763				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.80459				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.73757				0.00	5,000,000,000	5,000,000,000
Total MBF063 SPOT										0.00	5,000,000,000	5,000,000,000
Total For MBF063										0.00	5,000,000,000	5,000,000,000
MBF06 On 30/09/2022 Spot Bond					0.00000	100.43163				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.37169				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.66941				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.72286				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.56045				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.59724				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.68814				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 23/02/2023 Spot Bond					0.00000	100.68103				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.00697				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.27982				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.60331				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.93417				0.00	0	2,060,000,00
Total MBP046 SPOT										0.00	0	2,060,000,00
Total For MBP046										0.00	0	2,060,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.63635				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.18574				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.18954				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.98515				0.00	0	880,000,00
Total MBP050 SPOT										0.00	0	880,000,00
Total For MBP050										0.00	0	880,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.70179				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.18312				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.72000	7.72000	7.72000	117.01012				0.00	0	
Total MMIG04 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 MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.08500	109.45054	6.08500	109.43241				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.26240				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.36653				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.57616				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.37000	104.76157	8.37000	104.73810				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.52861				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.62000	99.07224	8.62000	99.05252				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.76220				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.90084				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.57804				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.00465				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.80007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.90528				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.93959				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.41379				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.70779				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.84519				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.52801				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.33914				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.41619				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.25103				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.32000	103.57661	8.32000	103.55330				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.35202				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	100.19429				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.20886				0.00	1,900,000,000	950,000,000
Total MTN26 SPOT										0.00	1,900,000,000	950,000,000
Total For MTN26										0.00	1,900,000,000	950,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	100.21934				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										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	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.17195				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.76117				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.76117				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.81452				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.81445				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.87156				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.34217				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.43876				0.00	0	
Total N6F26 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 N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.87018				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.29830				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.38187				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.45278				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.51786				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.51500	103.44223	6.51500	103.42421				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.86500	110.51494	6.86500	110.49433				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.25000	109.68769	9.25000	109.66030				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.19912				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.13341				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.02725				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.26419				0.00	500,000,000	250,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBG04G SPOT									0.00	500,000,000	250,000,000
Total For NBG04G									0.00	500,000,000	250,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	101.04361			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.43000	111.06883	6.43000	111.04973			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.73000	105.40426	5.73000	105.38782			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.62000	112.79255	6.62000	112.77225			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.84500	110.45775	7.84500	110.43453			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK19 On 01/06/2022 Spot Bond			6.26000	103.96045	6.26000	103.94294			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.16000	114.17104	7.16000	114.14910		1,002,400,000,000.00		140,000,000	35,000,000
Total NBK20A SPOT								1,002,400,000,000.00		140,000,000	35,000,000
Total For NBK20A								1,002,400,000,000.00		140,000,000	35,000,000
NBK21 On 21/07/2027 Spot Bond			8.17000	116.59541	8.17000	116.56962			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.35500	107.55616	5.35500	107.54072			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.85500	115.77798	6.85500	115.75677			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.89500	116.56899	7.89500	116.54446			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24I On 11/02/2022 Spot Bond					0.00000	100.89961				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.84000	5.84000	5.84000	111.51723				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.35602				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	32.61335	100.00000	32.54156				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.02448				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.08000	113.98493	8.08000	113.96040				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.76000	112.57282	5.76000	112.55516				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			7.24000	118.30533	7.24000	118.28209				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			6.21500	111.80678	6.21500	111.78787				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.89000	109.18676	5.89000	109.16954				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.41084				0.00	200,000,000	100,000,000
Total NBK31B SPOT										0.00	200,000,000	100,000,000
Total For NBK31B										0.00	200,000,000	100,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.87859				0.00	0	
Total NBK35B 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 NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.93104				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.11316				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.04500	10.04500	10.04500	72.94387				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.15899				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.33497				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.54165				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.59917				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.79297				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.19752				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.87707				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.55182				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.88090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	100.97905				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.21053				0.00	1,000,000,000	500,000,000
Total NBK52B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK52B										0.00	1,000,000,000	500,000,000
NBK531 On 21/02/2026 Spot Bond					0.00000	101.33347				0.00	1,000,000,000	500,000,000
Total NBK53B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK53B										0.00	1,000,000,000	500,000,000
NBK541 On 21/02/2029 Spot Bond					0.00000	101.46364				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	101.05351				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.95768				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	101.06370				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.41413				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.82554				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.09127				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	99.72991				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6: On 15/04/2024 Spot Bond					0.00000	99.96353				0.00	0	4,450,000,00
Total NBKB62 SPOT										0.00	0	4,450,000,00
Total For NBKB62										0.00	0	4,450,000,00
NBKB6: On 15/04/2028 Spot Bond					0.00000	99.96013				0.00	0	1,780,000,00
Total NBKB64 SPOT										0.00	0	1,780,000,00
Total For NBKB64										0.00	0	1,780,000,00
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.33648				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.21500	106.67503	9.21500	106.64891				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.33363				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.25000	106.14239	9.25000	106.11631				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.33648				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.34090				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.34659				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.30014				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.30014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.67066				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	100.90376				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.84733				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.15489				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.09416				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.70976				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.42738				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.81038				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.41769				0.00	2,000,000,000	1,000,000,000
Total NGL07 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NGL07										0.00	2,000,000,000	1,000,000,000
NGL08 On 02/07/2025 Spot Bond					0.00000	104.45074				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.40325				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.36481				0.00	6,520,000,000	9,120,000,000
Total NGLT1A SPOT										0.00	6,520,000,000	9,120,000,000
Total For NGLT1A										0.00	6,520,000,000	9,120,000,000
NGLT1 On 20/10/2023 Spot Bond					0.00000	105.27172				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.52000				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.40853				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.71928				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.65888				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.18217				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.66393				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.58198				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.44100				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	103.02236				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.64439				0.00	0	
Total NHM011 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 NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.86683				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.08604				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.54445				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.35555				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.78292				0.00	0	15,000,000,00
Total NHM018 SPOT										0.00	0	15,000,000,00
Total For NHM018										0.00	0	15,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.99601				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.98856				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.93500	4.93500	4.93500	213.16002				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.69500	3.69500	3.69500	199.49999				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.98500	2.98500	2.98500	150.34629				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.41500	3.41500	3.41500	111.07057				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.94000	4.94000	4.94000	109.11258				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	149.81646				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	197.93166	3.45000	197.87047				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	147.86764				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.34000	3.34000	3.34000	203.82167				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.48500	202.10636	3.48500	202.04368				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.05500	107.56478	5.05500	107.52675				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.73699				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.52425				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.01361				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.76795				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN022 On 31/10/2025 Spot Bond					0.00000	101.66793				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.77587				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.08036				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.76244				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.72768				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.00214				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	120.72016				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.62055				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.77446				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.33496				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	141.62294				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.10434				0.00	0	
Total NN046 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 NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	141.41782				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	138.96533				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.43616				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	124.90029				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.56113				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.59095				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.93303				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.07469				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.45898				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.97131				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.30705				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.56218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.13000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	111.58000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	117.04000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	115.69000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	115.65574				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	109.26772				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.74773				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	99.97656				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.85774				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 09/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	102.92222				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 01/08/2022 Spot Bond					0.00000	109.26772				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	99.89400				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	102.90680				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	100.88912				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	100.71992				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03 On 19/08/2021 Spot Bond					0.00000	100.69389				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.64393				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.64393				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.54366				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.34734				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.18361				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.62140				0.00	0	
Total NNF04 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 NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.12320				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.80373				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.23866				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.75320				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.75462				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.68870				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.56253				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.44846				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.80799				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.77455				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.62232				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.56874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.64224				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.93500	108.93315	6.93500	108.91298				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.53000	198.85908	2.53000	198.80252				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.49000	115.82893	9.49000	115.79959		65,101,400,000,000.00		6,860,000,000	6,860,000,000	
Total NRA028 SPOT								5,101,400,000,000.00		6,860,000,000	6,860,000,000	
Total For NRA028								5,101,400,000,000.00		6,860,000,000	6,860,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.69492	100.00000	13.66462				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	100.64911				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.86766				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.59371				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.35845				0.00	0	1,000,000,000
Total NTC26 SPOT										0.00	0	1,000,000,000
Total For NTC26										0.00	0	1,000,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	100.39737				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.40262				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC29 On 19/03/2022 Spot Bond					0.00000	100.38999				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	100.49601				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.89011				0.00	0	19,000,000,0€
Total NTC32 SPOT										0.00	0	19,000,000,0€
Total For NTC32										0.00	0	19,000,000,0€
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.32231				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.47543				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.10500	106.02038	6.10500	106.00306				0.00	0	10,589,5€
Total OML06 SPOT										0.00	0	10,589,5€
Total For OML06										0.00	0	10,589,5€
OML07 On 19/03/2025 Spot Bond			7.47100	114.47396	7.47100	114.45115				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML09 On 14/09/2022 Spot Bond			6.29500	108.68698	6.29500	108.66868				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.77500	116.23806	7.77500	116.21398				0.00	0	823,500,0€
Total OML10 SPOT										0.00	0	823,500,0€
Total For OML10										0.00	0	823,500,0€
OML11 On 11/06/2024 Spot Bond					0.00000	100.37513				0.00	200,000,000	100,000,0€
Total OML11 SPOT										0.00	200,000,000	100,000,0€
Total For OML11										0.00	200,000,000	100,000,0€
OML12 On 12/11/2025 Spot Bond					0.00000	102.36683				0.00	200,000,000	100,000,0€
Total OML12 SPOT										0.00	200,000,000	100,000,0€

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 OML12										0.00	200,000,000	100,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.81983				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.77673				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.23631				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.01286				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.69510				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.05356				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.67061				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.80760				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.90853				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.92294				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.93735				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.45000	114.06048	7.47000	113.94231			444,189,301,000,000.00	1,670,360,980,000	1,256,130,520,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R186 SPOT									14,189,301,000,000.00	670,360,980,000	256,130,520,400
Total For R186									14,189,301,000,000.00	670,360,980,000	256,130,520,400
R197 On 07/12/2023 Spot Bond			1.33000	320.61727	1.33000	320.53647			14,745,178,000.00	11,086,600	71,621,140,300
Total R197 SPOT									14,745,178,000.00	11,086,600	71,621,140,300
Total For R197									14,745,178,000.00	11,086,600	71,621,140,300
R202 On 07/12/2033 Spot Bond			3.93500	235.20061	3.93500	235.12483			48,528,101,819,000.00	12,332,427,400	192,634,883,600
Total R202 SPOT									18,528,101,819,000.00	12,332,427,400	192,634,883,600
Total For R202									18,528,101,819,000.00	12,332,427,400	192,634,883,600
R2023 On 28/02/2023 Spot Bond			5.17000	106.82471	5.26500	106.65875			696,629,375,200,000.00	134,744,560,000	889,910,312,300
Total R2023 SPOT									16,629,375,200,000.00	134,744,560,000	389,910,312,300
Total For R2023									16,629,375,200,000.00	134,744,560,000	389,910,312,300
R2030 On 31/01/2030 Spot Bond			8.87500	98.42773	8.89000	98.31854			503,400,212,387,500.00	1,859,538,052,100	2,441,465,991,300
Total R2030 SPOT									13,400,212,387,500.00	859,538,052,100	441,465,991,300
Total For R2030									13,400,212,387,500.00	859,538,052,100	441,465,991,300
R2032 On 31/03/2032 Spot Bond			9.55000	93.71744	9.55000	93.69356			234,502,225,000,000.00	757,539,500,000	1,306,789,484,900
Total R2032 SPOT									14,502,225,000,000.00	757,539,500,000	306,789,484,900
Total For R2032									14,502,225,000,000.00	757,539,500,000	306,789,484,900
R2035 On 28/02/2035 Spot Bond			10.10000	94.27098	10.07500	94.41705			030,974,610,000,000.00	696,136,100,000	1,467,979,026,800
Total R2035 SPOT									10,974,610,000,000.00	696,136,100,000	467,979,026,800
Total For R2035									10,974,610,000,000.00	696,136,100,000	467,979,026,800
R2037 On 31/01/2037 Spot Bond			10.31000	89.93918	10.27000	90.18953			069,987,900,085,000.00	491,754,403,500	1,246,535,676,600
Total R2037 SPOT									9,987,900,085,000.00	491,754,403,500	246,535,676,600
Total For R2037									9,987,900,085,000.00	491,754,403,500	246,535,676,600
R2040 On 31/01/2040 Spot Bond			10.47000	92.11668	10.42500	92.42233			953,257,821,000,000.00	1,810,244,300,000	1,192,272,149,800
Total R2040 SPOT									13,257,821,000,000.00	810,244,300,000	192,272,149,800
Total For R2040									13,257,821,000,000.00	810,244,300,000	192,272,149,800
R2044 On 31/01/2044 Spot Bond			10.54500	88.58485	10.50000	88.89625			812,498,577,000,000.00	77,050,600,000	1,193,475,799,400
Total R2044 SPOT									12,498,577,000,000.00	77,050,600,000	193,475,799,400
Total For R2044									12,498,577,000,000.00	77,050,600,000	193,475,799,400
R2048 On 28/02/2048 Spot Bond			10.47500	87.80589	10.43000	88.13044			900,519,250,000,000.00	467,830,000,000	1,993,671,711,300
Total R2048 SPOT									10,519,250,000,000.00	467,830,000,000	993,671,711,300
Total For R2048									10,519,250,000,000.00	467,830,000,000	993,671,711,300
R209 On 31/03/2036 Spot Bond			10.05000	72.87797	10.01500	73.06818			486,802,400,000,000.00	446,448,000,000	821,523,720,300
Total R209 SPOT									16,802,400,000,000.00	446,448,000,000	321,523,720,300
Total For R209									16,802,400,000,000.00	446,448,000,000	321,523,720,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210 On 31/03/2028 Spot Bond			2.98500	208.31237	2.98500	208.25058			7,640,368,986,000.00	2,559,587,600	62,384,038,40
Total R210 SPOT									7,640,368,986,000.00	2,559,587,600	62,384,038,40
Total For R210									7,640,368,986,000.00	2,559,587,600	62,384,038,40
R212 On 31/01/2022 Spot Bond			0.73500	174.73982	0.77000	174.66533			42,486,675,000,000.00	57,805,000,000	296,400,000,00
Total R212 SPOT									12,486,675,000,000.00	57,805,000,000	296,400,000,00
Total For R212									12,486,675,000,000.00	57,805,000,000	296,400,000,00
R213 On 28/02/2031 Spot Bond			9.25500	88.37939	9.25500	88.35766			745,649,768,008,000.00	296,666,641,600	613,100,843,60
Total R213 SPOT									15,649,768,008,000.00	296,666,641,600	613,100,843,60
Total For R213									15,649,768,008,000.00	296,666,641,600	613,100,843,60
R214 On 28/02/2041 Spot Bond			10.46500	69.59404	10.42000	69.84967			125,480,238,335,000.00	298,660,319,000	569,499,458,20
Total R214 SPOT									15,480,238,335,000.00	298,660,319,000	569,499,458,20
Total For R214									15,480,238,335,000.00	298,660,319,000	569,499,458,20
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.33795			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.61908			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.14323			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.70285			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.52071			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.72648			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.34227			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.92751			0.00	0	40,000,00
Total RDFB17 SPOT									0.00	0	40,000,00

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 RDFB17										0.00	0	40,000,00
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.68775				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.50620				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.29545				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.30894				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.19330				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.78089				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.20161				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.82130				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.95740				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	100.39759				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	101.13410				0.00	800,000,000	400,000,00
Total RED151 SPOT										0.00	800,000,000	400,000,00
Total For RED151										0.00	800,000,000	400,000,00
RED16: On 07/12/2021 Spot Bond					0.00000	100.88818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.86698				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.84165				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.36241				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	104.81110				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.81356				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.78855				0.00	0	1,800,000,00
Total RED705 SPOT										0.00	0	1,800,000,00
Total For RED705										0.00	0	1,800,000,00
RES35 On 25/08/2021 Spot Bond					0.00000	100.85571				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.98622				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.66673				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.35714				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.85043				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES52 On 07/05/2024 Spot Bond					0.00000	101.00179				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			6.91500	106.51623	6.91500	106.49644				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.29000	95.74902	11.29000	95.72029				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.59500	100.91630	10.59500	100.88784				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.27888				0.00	0	3,900,000,00
Total RWL26 SPOT										0.00	0	3,900,000,00
Total For RWL26										0.00	0	3,900,000,00
RWL28 On 30/06/2028 Spot Bond			9.61000	100.81164	9.61000	100.78579				0.00	0	400,000,00
Total RWL28 SPOT										0.00	0	400,000,00
Total For RWL28										0.00	0	400,000,00
SBK23 On 28/05/2022 Spot Bond			5.42500	106.60502	5.42500	106.58952				0.00	0	1,210,500,00
Total SBK23 SPOT										0.00	0	1,210,500,00
Total For SBK23										0.00	0	1,210,500,00
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	101.03367				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.22000	112.98050	7.22000	112.95873				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.80155				0.00	0	
Total SBS21 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 SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.17000	113.38527	6.17000	113.36624				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.31500	104.64736	7.31500	104.62693				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.73500	110.40146	7.73500	110.37858				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.46000	113.49336	6.46000	113.47375				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.65000	111.73018	6.65000	111.70999				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.70000	110.41880	8.70000	110.39283				0.00	0	940,000,00
Total SBS39 SPOT										0.00	0	940,000,00
Total For SBS39										0.00	0	940,000,00
SBS4 On 16/11/2021 Spot Bond			4.31500	102.76919	4.31500	102.75722				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.53000	107.30385	5.53000	107.28794				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.05500	114.95451	7.05500	114.93286				0.00	0	205,000,00
Total SBS42 SPOT										0.00	0	205,000,00
Total For SBS42										0.00	0	205,000,00
SBS43 On 12/11/2027 Spot Bond			7.88500	116.21069	7.88500	116.18626				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.63000	111.88243	5.63000	111.86527				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.98455				0.00	800,000,000	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS47 SPOT										0.00	800,000,000	400,000,000
Total For SBS47										0.00	800,000,000	400,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.52802				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.74000	106.78139	4.74000	106.76758				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.13500	6.13500	6.13500	112.84804				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.71729				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.91481				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.20122				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.21000	104.05107	5.21000	104.03645				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.02337				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.33170				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.42783				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.58271				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	101.62289				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.22942				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.39532				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.48775				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.12757				0.00	0	2,500,000,0€
Total SBS67 SPOT										0.00	0	2,500,000,0€
Total For SBS67										0.00	0	2,500,000,0€
SBS68 On 21/11/2024 Spot Bond					0.00000	100.97010				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.60804				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.77000	317.44395	1.77000	317.36018				0.00	0	541,000,0€
Total SBSI11 SPOT										0.00	0	541,000,0€
Total For SBSI11										0.00	0	541,000,0€
SBSI14 On 07/12/2033 Spot Bond			4.88500	4.88500	4.88500	214.19827				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.82213				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.85105				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.66903				0.00	0	
Total SBT103 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 SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	103.66640				0.00	0	400,000,00
Total SBT104 SPOT										0.00	0	400,000,00
Total For SBT104										0.00	0	400,000,00
SBT105 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	103.41030				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.77144				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.36500	107.65268	7.36500	107.63141				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.43639				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	102.58997				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.22519				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	101.71167				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.22629				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.01254				0.00	0	

Contract 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	100.97862				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.88010				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.84501				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.96516				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.87554				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.91824				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.92894				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.85270				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.92895				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.05853				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	101.02045				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.28158				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.95945				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.06500	110.54684	7.06500	110.52587				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.92241				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.66454				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.68691				0.00	0	7,100,000,00
Total SOLB01 SPOT										0.00	0	7,100,000,00
Total For SOLB01										0.00	0	7,100,000,00
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.81861				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.22521				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.74023				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.78023				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.26263				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	100.41122				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.41077				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.62612				0.00	1,000,000,000	500,000,00
Total SPG007 SPOT										0.00	1,000,000,000	500,000,00
Total For SPG007										0.00	1,000,000,000	500,000,00
SPG00: On 15/10/2022 Spot Bond					0.00000	100.16782				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.07644				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.68092				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.55301				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.36098				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.18458				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.64500	3.64500	3.64500	147.05213				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.44500	114.08433	7.44500	114.06155				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.74500	91.34783	8.74500	91.32659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	97.77222				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 13/10/2023 Spot Bond					0.00000	99.98595				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.66500	108.85987	6.66500	108.84038				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.89000	109.84922	4.89000	109.81087				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.64568				0.00	0	200,000,00
Total SSN044 SPOT										0.00	0	200,000,00
Total For SSN044										0.00	0	200,000,00
SSN044 On 30/04/2027 Spot Bond					0.00000	101.21774				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.57181				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
SSN047 On 08/12/2023 Spot Bond			2.36000	2.36000	2.36000	313.16265				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.16360				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.05148				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	

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 05/10/2022 Spot Bond					0.00000	100.09100				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.03000	3.03000	3.03000	150.11894				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	107.04965				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			3.96000	3.96000	3.96000	106.90795				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.16500	4.16500	4.16500	193.93854				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.70499				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.69153				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	100.65840				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.42515				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.41490				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.33202				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.98566				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	107.78200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.73820				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.47023				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.04984				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	215.76704				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.16811				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.30719				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.55023				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.72722				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.56130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN100 On 31/01/2030 Spot Bond			9.55500	94.64662	9.55500	94.62221				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.59718				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.39939				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN100 On 31/03/2028 Spot Bond			4.21000	93.67296	4.21000	193.41544				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN100 On 07/12/2033 Spot Bond			4.99000	88.36455	4.99000	212.02491				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN100 On 04/02/2022 Spot Bond					0.00000	100.93128				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN100 On 10/02/2023 Spot Bond					0.00000	100.88797				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.23659				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112 On 14/07/2021 Spot Bond					0.00000	99.97591				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN112 On 10/08/2021 Spot Bond					0.00000	100.86242				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN112 On 11/08/2021 Spot Bond					0.00000	100.79812				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN115 On 11/08/2021 Spot Bond					0.00000	100.79812				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.71292				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	100.69681				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.48788				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.41890				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.37483				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.04000	105.91161	8.04000	105.88881				0.00	0	20,436,20
Total SZ25 SPOT										0.00	0	20,436,20
Total For SZ25										0.00	0	20,436,20
T14A11 On 21/11/2021 Spot Bond					0.00000	100.78548				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.38500	102.95470	4.38500	102.94253				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.67220				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.64387				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.71046				0.00	0	
Total T17A11 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 T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.74286				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.65538	7.21000	102.63115				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.11343				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.81697				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.38570				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.98617				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.69814				0.00	0	110,000,00
Total TFS154 SPOT										0.00	0	110,000,00
Total For TFS154										0.00	0	110,000,00
TFS155 On 03/09/2021 Spot Bond					0.00000	100.57427				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.13643				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.34463				0.00	0	1,320,000,00
Total TFS157 SPOT										0.00	0	1,320,000,00
Total For TFS157										0.00	0	1,320,000,00
TFS158 On 20/03/2022 Spot Bond					0.00000	100.44234				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.78394				0.00	0	

Contract 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	100.83865				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 _{On} 27/05/2024 Spot Bond					0.00000	100.22991				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 _{On} 22/10/2022 Spot Bond					0.00000	100.10352				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 _{On} 22/10/2024 Spot Bond					0.00000	100.46928				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 _{On} 15/10/2023 Spot Bond					0.00000	99.79676				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 _{On} 15/10/2025 Spot Bond					0.00000	99.96401				0.00	3,440,000,000	1,720,000,000
Total TFS166 SPOT										0.00	3,440,000,000	1,720,000,000
Total For TFS166										0.00	3,440,000,000	1,720,000,000
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	100.80530				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 _{On} 21/11/2021 Spot Bond			4.38500	103.42136	4.38500	103.40913				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 _{On} 21/11/2021 Spot Bond					0.00000	101.03125				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 _{On} 21/11/2021 Spot Bond			4.37000	103.05862	4.37000	103.04647				0.00	0	800,000,000
Total TH14A8 SPOT										0.00	0	800,000,000
Total For TH14A8										0.00	0	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B On 21/11/2021 Spot Bond					0.00000	100.89159				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.92088				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.83218				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.14134				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.14907				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.91704				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.38549				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.81545				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.67126				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.76229				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	101.36383				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.67576				0.00	0	35,000,00
Total TH15A5 SPOT										0.00	0	35,000,00

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 TH15A5										0.00	0	35,000,00
TH15A On 21/11/2022 Spot Bond					0.00000	100.73740				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.70624				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.80254				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.05146				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.10413				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.86905				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.23867				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.83509				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.23429				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.52761				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.13615				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.87736				0.00	0	

Contract 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	100.63089				0.00	0	85,866,00
Total TH16A2 SPOT										0.00	0	85,866,00
Total For TH16A2										0.00	0	85,866,00
TH16A2 On 21/08/2024 Spot Bond			8.49000	103.31536	8.49000	103.29163				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.95267				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.75014				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.71473				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.74590				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.25252	5.76000	102.23648				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.77705				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.82800				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.83084				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.82093				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	100.88884				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.87045				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.12484				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.24478				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.17424				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.80651				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.85740				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.11719				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.62530				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23: On 05/09/2022 Spot Bond					0.00000	100.35066				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24: On 05/09/2022 Spot Bond			6.36500	106.09256	6.36500	106.07450				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25: On 04/09/2024 Spot Bond			7.46500	109.19205	7.46500	109.17030				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	101.51044			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.44806			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.92000	106.37660	7.92000	106.35403			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.80263			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.35627			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.68667			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.93091			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.18500	109.55940	7.18500	109.53839		7,202,244,000,000.00	1,002,400,000	1,758,436,30	
Total TN23 SPOT								7,202,244,000,000.00	1,002,400,000	1,758,436,30	
Total For TN23								7,202,244,000,000.00	1,002,400,000	1,758,436,30	
TN23/R On 06/11/2023 Spot Bond			100.00000	26.19125	100.00000	26.13361		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.46000	107.30538	8.46000	107.28082		0.00	0	7,440,785,00	
Total TN25 SPOT								0.00	0	7,440,785,00	
Total For TN25								0.00	0	7,440,785,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.36680	100.00000	16.33018		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.19000	100.05925	9.19000	100.03482		0.00	0	13,500,697,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN27 SPOT										0.00	0	13,500,697,60
Total For TN27										0.00	0	13,500,697,60
TN27/R On 14/11/2027 Spot Bond			100.00000	10.69232	100.00000	10.66879				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.52500	102.54633	10.52500	102.51759				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.81204	8.00000	118.78657				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.76000	95.11644	11.76000	95.08674				0.00	0	2,460,000,00
Total TN40 SPOT										0.00	0	2,460,000,00
Total For TN40										0.00	0	2,460,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.75517	10.75000	102.72577				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	100.66626				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.67375				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.57970	7.61000	100.44995				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.57362				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.92247				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.37500	104.80839	6.37500	104.79052				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	100.86921				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.12246				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.22969				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	99.98682				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	99.98585				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.66500	108.61444	6.66500	108.59499				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	99.98682				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	99.98585				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.12050	8.62000	102.09695				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.30631				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.77740				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.76361				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	100.97173				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.88387				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	99.19969				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.26558				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	98.41251				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	97.19988				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	96.71751				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	96.59348				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	95.97872				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.18946				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.54400				0.00	0	

Contract 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	102.44099				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.38468				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	104.99118				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	108.81096				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.86848				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.51351				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.36210				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.36210				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.35796				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.27966				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	

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 08/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			040,000,000,000,000.00	20,400,000,000	40,950,000,00
Total TWC378 SPOT									10,000,000,000,000.00	20,400,000,000	40,950,000,00
Total For TWC378									10,000,000,000,000.00	20,400,000,000	40,950,000,00
UG26 On 09/03/2026 Spot Bond			9.86000	109.15583	9.86000	109.12729			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.81452			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.91372			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.95949			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.15766			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.02713			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.85487			0.00	1,000,000,000	500,000,00
Total VKE11 SPOT									0.00	1,000,000,000	500,000,00
Total For VKE11									0.00	1,000,000,000	500,000,00
VKE13 On 27/08/2021 Spot Bond					0.00000	100.71707			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.72207			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.83472			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.86683			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	100.29352				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.43442				0.00	0	50,000,00
Total WHL03 SPOT										0.00	0	50,000,00
Total For WHL03										0.00	0	50,000,00
Total for SPOT										93,051,529,486,153,500.00	9,597,562,040,000	198,841,304,80
Total for SPOT :										93,051,529,486,153,500.00	9,597,562,040,000	198,841,304,80
Total Futures												93 051 529 742 446 600.00 597,562,042,415 198,842,322,77
Total Options										0.00	0	120,45
Grand Total:										93,051,529,742,446,600.00	9,597,562,042,415	198,842,443,25