



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2021

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			11.13991	79.15212	11.08680	79.44101			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.37258	76.24891	11.31721	76.54130			0.00	0	
ES33	On	03/02/2022	Bond Future			11.61506	77.14565	11.55726	77.44172			0.00	0	
ES33	On	05/05/2022	Bond Future			11.86024	74.29953	11.79993	74.59932			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.68099	77.84247	11.62266	78.20239			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			11.90203	74.44203	11.84113	74.80623			0.00	0	
ES42	On	03/02/2022	Bond Future			12.12496	75.31812	12.06139	75.68686			0.00	0	
ES42	On	05/05/2022	Bond Future			12.35838	71.96913	12.29193	72.34246			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			153.28153	153.28153	153.30863	153.30863			0.00	0	4,80
I2025	On	04/11/2021	Bond Future			154.96973	154.96973	154.99785	154.99785			0.00	0	
I2025	On	03/02/2022	Bond Future			155.22126	155.22126	155.25016	155.25016			0.00	0	

an
est

50
0
0
0

50

50

79

0

0

0

'9

'9

08

0

0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/05/2022	Bond Future			157.09409	157.09409	157.12359	157.12359			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			113.93521	113.93521	113.91412	113.91412			0.00	0	3,00
I2029	On	04/11/2021	Bond Future			114.02130	114.02130	114.00049	114.00049			0.00	0	
I2029	On	03/02/2022	Bond Future			115.36157	115.36157	115.34083	115.34083			0.00	0	
I2029	On	05/05/2022	Bond Future			115.56281	115.56281	115.54204	115.54204			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			108.29919	108.29919	107.95060	107.95060			0.00	0	8,90
I2033	On	04/11/2021	Bond Future			108.24398	108.24398	107.89202	107.89202			0.00	0	
I2033	On	03/02/2022	Bond Future			109.51625	109.51625	109.16037	109.16037			0.00	0	
I2033	On	05/05/2022	Bond Future			109.56813	109.56813	109.20824	109.20824			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			119.39895	119.39895	119.37296	119.37296			0.00	0	7,70
I2038	On	04/11/2021	Bond Future			120.71413	120.71413	120.68837	120.68837			0.00	0	
I2038	On	03/02/2022	Bond Future			120.36684	120.36684	120.34115	120.34115			0.00	0	
I2038	On	05/05/2022	Bond Future			121.81925	121.81925	121.79349	121.79349			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			109.65838	109.65838	108.89686	108.89686			0.00	0	18,00
I2046	On	04/11/2021	Bond Future			109.02972	109.02972	108.26028	108.26028			0.00	0	
I2046	On	03/02/2022	Bond Future			110.31141	110.31141	109.53345	109.53345			0.00	0	
I2046	On	05/05/2022	Bond Future			109.77177	109.77177	108.98459	108.98459			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			110.90552	110.90552	110.88185	110.88185			0.00	0	11,00
I2050	On	04/11/2021	Bond Future			112.12689	112.12689	112.10351	112.10351			0.00	0	
I2050	On	03/02/2022	Bond Future			111.48317	111.48317	111.45969	111.45969			0.00	0	
I2050	On	05/05/2022	Bond Future			112.82841	112.82841	112.80484	112.80484			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			7.50754	114.45288	7.47402	114.61041		6.67	123,723,563.28	1,081	88,80
R186	On	04/11/2021	Bond Future			7.69951	115.68535	7.66375	115.84505		6.23	0.00	0	
R186	On	03/02/2022	Bond Future			7.89868	111.73532	7.86045	111.89718		6.12	0.00	0	
R186	On	05/05/2022	Bond Future			8.11323	113.05811	8.07226	113.22211		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											123,723,563.28	1,081	88,86	
R186	On	05/08/2021	Bond Future	8.62	Call		5,240.60000	5.24060	5,081,270	7.41		0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put		7.78000	0.00778	5,980	7.41		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call		5,284.51000	5.28451	5,125,250	7.41		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put		7.39000	0.00739	5,660	7.41		0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call		5,196.65000	5.19665	5,037,260	7.40		0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put		8.17000	0.00817	6,310	7.40		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put		881.99000	0.88199	914,540	6.36		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put		300.54000	0.30054	309,590	6.79		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call		2,797.63000	2.79763	2,669,960	6.36		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put		868.75000	0.86875	900,780	6.36		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call		2,828.27000	2.82827	2,700,090	6.37		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put		855.66000	0.85566	887,180	6.37		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call		2,767.13000	2.76713	2,639,980	6.36		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call		1,882.96000	1.88296	1,775,030	6.24		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put		1,409.29000	1.40929	1,461,060	6.24		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call		5,111.27000	5.11127	4,960,620	6.79		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call		1,012.55000	1.01255	949,190	5.91		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put		3,506.95000	3.50695	3,605,450	5.91		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call		1,026.43000	1.02643	962,520	5.92		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put		3,477.27000	3.47727	3,575,220	5.92		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call		1,040.75000	1.04075	976,270	5.92		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put		3,448.04000	3.44804	3,545,420	5.92		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put		1,905.69000	1.90569	1,964,310	5.81		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call		2,846.02000	2.84602	2,741,490	5.80		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put		1,938.29000	1.93829	1,997,760	5.80		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call		2,869.51000	2.86951	2,764,550	5.80		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put		1,922.14000	1.92214	1,981,180	5.80		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call		2,892.68000	2.89268	2,787,300	5.81		0.00	0	
Total R186 Option											0.00	0	30,36	
Total For R186											123,723,563.28	1,081	119,21	
R197	On	05/08/2021	Bond Future			321.92291	321.92291	321.87897	321.87897			0.00	0	1,17
R197	On	04/11/2021	Bond Future			325.46831	325.46831	325.42528	325.42528			0.00	0	
R197	On	03/02/2022	Bond Future			321.14372	321.14372	321.10120	321.10120			0.00	0	
R197	On	05/05/2022	Bond Future			325.01930	325.01930	324.97678	324.97678			0.00	0	
Total R197 Future											0.00	0	1,17	
Total For R197											0.00	0	1,17	
R202	On	05/08/2021	Bond Future			237.13868	237.13868	237.09000	237.09000			0.00	0	9,63
R202	On	04/11/2021	Bond Future			239.75042	239.75042	239.70201	239.70201			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			238.23940	238.23940	238.19126	238.19126			0.00	0	
R202	On	05/05/2022	Bond Future			241.11402	241.11402	241.06575	241.06575			0.00	0	
Total R202 Future												0.00	0	9,63
Total For R202												0.00	0	9,63
R2023	On	05/08/2021	Bond Future			5.22032	107.17912	5.21167	107.19221		1.12	13,075,852.64	122	15,24
R2023	On	04/11/2021	Bond Future			5.38981	104.42615	5.37905	104.43986		1.14	0.00	0	
R2023	On	03/02/2022	Bond Future			5.58694	105.62862	5.57315	105.64280		1.09	0.00	0	
R2023	On	05/05/2022	Bond Future			5.83785	102.96840	5.81942	102.98294		1.04	0.00	0	
Total R2023 Future												13,075,852.64	122	15,24
R2023	On	05/08/2021	Bond Future	5.30	Call			197.50000	0.19750	182,550	1.02	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			63.99000	0.06399	62,130	1.02	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			208.30000	0.20830	193,230	1.03	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			59.69000	0.05969	57,710	1.03	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			186.95000	0.18695	172,140	1.02	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			68.55000	0.06855	66,830	1.02	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			621.58000	0.62158	632,140	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			31.32000	0.03132	28,390	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			644.03000	0.64403	654,810	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			32.90000	0.03290	29,860	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			632.77000	0.63277	643,440	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			34.55000	0.03455	31,400	0.88	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			91.90000	0.09190	87,190	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			601.09000	0.60109	610,560	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			85.83000	0.08583	81,320	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			615.75000	0.61575	625,420	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			88.83000	0.08883	84,230	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			608.39000	0.60839	617,970	0.86	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			228.73000	0.22873	232,000	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			612.27000	0.61227	600,970	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			226.33000	0.22633	229,570	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			601.40000	0.60140	590,170	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			231.15000	0.23115	234,460	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			606.83000	0.60683	595,560	1.05	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												13,075,852.64	122	15,24
R2030	On	05/08/2021	Bond Future			8.93345	94.76935	8.91541	94.87130		11.23	187,548,543.65	1,979	102,11
R2030	On	04/11/2021	Bond Future			9.11997	95.79012	9.10105	95.89361		10.79	0.00	0	
R2030	On	03/02/2022	Bond Future			9.31406	92.88888	9.29420	92.99385		10.57	0.00	0	
R2030	On	05/05/2022	Bond Future			9.51846	93.98885	9.49761	94.09530		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												187,548,543.65	1,979	102,13
R2030	On	05/08/2021	Bond Future	10.42	Call			8,044.15000	8.04415	7,940,080	12.90	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			1,935.30000	1.93530	1,806,090	11.36	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			620.50000	0.62050	593,240	11.36	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			2,696.72000	2.69672	2,736,310	10.76	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			309.60000	0.30960	247,240	10.76	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,444.25000	3.44425	3,318,630	11.76	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			6,681.76000	6.68176	6,574,460	12.62	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			19.11000	0.01911	13,760	12.62	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,661.66000	4.66166	4,544,310	12.11	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			89.40000	0.08940	74,000	12.11	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,403.46000	1.40346	1,397,380	11.09	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			6.21000	0.00621	4,010	12.89	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call			7,440.40000	7.44040	7,335,190	12.78	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			10.08000	0.01008	6,820	12.78	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			1,568.37000	1.56837	1,568,090	11.05	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			798.60000	0.79860	696,370	11.05	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,209.30000	7.20930	7,309,190	10.35	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			211.16000	0.21116	187,490	11.76	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put			1,055.62000	1.05562	1,038,210	11.19	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,250.97000	1.25097	1,131,610	11.19	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			248.92000	0.24892	223,770	11.70	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,211.10000	3.21110	3,084,000	11.70	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,996.15000	15.99615	15,894,200	13.51	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			918.86000	0.91886	810,830	11.09	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.42	Put			5.94000	0.00594	3,820	12.90	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			8,094.30000	8.09430	7,990,310	12.91	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			5.68000	0.00568	3,640	12.91	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,993.97000	7.99397	7,889,820	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			4.06000	0.00406	2,000	10.35	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.20	Call			2,612.84000	2.61284	2,526,660	10.76	0.00	0	,
R2030	On	04/11/2021	Bond Future	8.27	Put			5,328.48000	5.32848	5,390,700	10.07	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			634.94000	0.63494	593,670	10.07	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,328.56000	3.32856	3,364,730	10.46	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,493.86000	1.49386	1,426,540	10.46	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,858.26000	11.85826	11,751,300	13.07	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			105.42000	0.10542	101,950	13.07	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			8,113.48000	8.11348	8,005,330	12.25	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/11/2021	Bond Future	10.60	Put			349.72000	0.34972	345,060	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,157.82000	8.15782	8,049,660	12.26	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			345.10000	0.34510	340,430	12.26	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,069.07000	8.06907	7,960,930	12.23	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			11,064.94000	11.06494	10,957,330	13.07	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			146.31000	0.14631	142,190	13.07	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			866.67000	0.86667	866,530	11.38	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,112.18000	5.11218	5,008,550	11.38	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			2,073.21000	2.07321	2,090,520	10.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			354.30000	0.35430	349,650	12.23	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			6,009.96000	6.00996	6,071,650	10.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,356.29000	3.35629	3,277,010	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			752.81000	0.75281	754,630	12.18	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,462.55000	4.46255	4,374,300	10.96	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,937.82000	1.93782	1,954,540	10.96	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,128.24000	3.12824	3,051,290	10.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,833.70000	2.83370	2,861,720	10.63	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			2,641.53000	2.64153	2,667,220	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,065.95000	1.06595	1,022,670	10.03	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			3,385.35000	3.38535	3,305,790	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,618.24000	2.61824	2,643,650	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,414.54000	3.41454	3,334,700	10.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,595.11000	2.59511	2,620,240	10.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,273.69000	2.27369	2,294,760	10.80	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,873.32000	3.87332	3,789,420	10.80	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,284.57000	4.28457	4,329,180	10.33	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,896.57000	1.89657	1,836,210	10.33	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,534.99000	8.53499	8,431,840	12.18	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			861.35000	0.86135	829,080	9.34	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			4,695.07000	4.69507	4,612,450	10.23	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			2,003.18000	2.00318	2,021,870	10.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,484.49000	5.48449	5,397,090	10.45	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,762.61000	3.76261	3,801,230	9.87	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,701.36000	6.70136	6,766,430	9.39	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,255.24000	1.25524	1,213,860	9.39	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,142.69000	8.14269	8,216,870	9.34	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			3,004.54000	3.00454	2,936,710	9.87	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			2,032.25000	2.03225	2,051,300	10.45	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,420.42000	2.42042	2,444,250	10.23	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,518.54000	5.51854	5,430,960	10.46	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	Open Interest
R2030	On	05/05/2022	Bond Future	10.20	Put			2,017.67000	2.01767	2,036,540	10.46	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,552.65000	5.55265	5,464,890	10.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,147.65000	5.14765	5,199,790	9.61	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,975.62000	1.97562	1,921,310	9.61	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,569.16000	8.56916	8,470,240	11.32	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,102.41000	1.10241	1,109,940	11.32	0.00	0	1,80
Total R2030 Option												0.00	0	29,24
Total For R2030												187,548,543.65	1,979	131,38
R2032	On	05/08/2021	Bond Future			9.61869	93.98776	9.60061	94.09936		12.62	152,824,097.76	1,626	122,48
R2032	On	04/11/2021	Bond Future			9.81189	90.85532	9.79299	90.96855		12.86	0.00	0	5
R2032	On	03/02/2022	Bond Future			10.00908	91.90197	9.98933	92.01679		12.25	0.00	0	
R2032	On	05/05/2022	Bond Future			10.21235	88.84358	10.19173	88.95985		12.22	0.00	0	
Total R2032 Future												152,824,097.76	1,626	122,54
R2032	On	05/08/2021	Bond Future	11.36	Call			10,051.21000	10.05121	9,938,510	14.80	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			2.67000	0.00267	1,570	14.80	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			10,103.78000	10.10378	9,991,120	14.81	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			2.55000	0.00255	1,490	14.81	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,998.60000	9.99860	9,885,850	14.79	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			2.80000	0.00280	1,650	14.79	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			295.21000	0.29521	288,910	15.71	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,863.59000	10.86359	10,744,070	15.73	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			291.79000	0.29179	285,500	15.73	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,769.13000	10.76913	10,649,580	15.70	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			2,555.72000	2.55572	2,575,510	12.93	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,777.28000	2.77728	2,683,840	12.93	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,926.19000	15.92619	15,810,780	15.79	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			298.67000	0.29867	292,350	15.70	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			43.24000	0.04324	41,060	15.79	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,816.36000	10.81636	10,696,830	15.71	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,260.43000	4.26043	4,305,010	12.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,425.90000	1.42590	1,357,250	12.42	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			6,880.16000	6.88016	6,773,600	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,517.79000	1.51779	1,526,050	13.28	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,575.05000	4.57505	4,480,830	12.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,509.13000	2.50913	2,529,730	12.54	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,700.17000	4.70017	4,745,930	11.90	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			5,725.17000	5.72517	5,623,750	12.91	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,934.67000	1.93467	1,948,070	12.91	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,867.89000	3.86789	3,779,540	12.36	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.14	Put		2,996.94000	2.99694	3,023,410	12.36	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		6,451.49000	6.45149	6,515,360	11.44	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		2,375.26000	2.37526	2,304,670	11.94	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.45	Call		4,932.80000	4.93280	4,836,070	12.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,305.48000	2.30548	2,323,570	12.65	0.00	0	15'
R2032	On	03/02/2022	Bond Future	9.81	Call		2,880.98000	2.88098	2,803,380	12.11	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,932.65000	3.93265	3,969,870	12.11	0.00	0	15'
R2032	On	03/02/2022	Bond Future	8.91	Put		7,541.63000	7.54163	7,614,830	11.26	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,275.28000	2.27528	2,206,220	11.90	0.00	0	40'
R2032	On	03/02/2022	Bond Future	10.43	Call		4,860.38000	4.86038	4,764,130	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,344.95000	2.34495	2,363,520	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,896.67000	4.89667	4,800,180	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,325.27000	2.32527	2,343,600	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,824.45000	4.82445	4,728,450	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,320.99000	1.32099	1,270,040	11.44	0.00	0	5'
R2032	On	03/02/2022	Bond Future	11.13	Put		1,307.81000	1.30781	1,313,560	13.52	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		5,227.96000	5.22796	5,129,350	12.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,155.02000	2.15502	2,171,230	12.74	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,559.34000	4.55934	4,603,570	11.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,365.04000	2.36504	2,383,860	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		954.53000	0.95453	912,910	11.26	0.00	0	15'
R2032	On	03/02/2022	Bond Future	11.13	Call		7,626.19000	7.62619	7,517,120	13.52	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,735.61000	6.73561	6,636,720	12.93	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		2,169.87000	2.16987	2,187,250	12.93	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,773.01000	6.77301	6,673,940	12.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,154.75000	2.15475	2,171,950	12.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,697.98000	6.69798	6,599,260	12.92	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,184.81000	2.18481	2,202,360	12.92	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											152,824,097.76	1,626	127,35
R2035	On	05/08/2021	Bond Future			10.21917	94.19774	10.17581	94.49056	13.89	0.00	0	81,55
R2035	On	04/11/2021	Bond Future			10.41418	90.73787	10.36904	91.03425	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future			10.61646	91.78284	10.56940	92.08296	13.63	0.00	0	
R2035	On	05/05/2022	Bond Future			10.81668	88.39145	10.76769	88.69525	13.70	0.00	0	
Total R2035 Future											0.00	0	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		43,716.71000	43.71671	44,009,530	12.47	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	10.77	Call		4,176.50000	4.17650	3,876,830	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		279.70000	0.27970	272,850	14.73	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		1,997.22000	1.99722	2,107,120	13.60	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		43,600.13000	43.60013	43,892,950	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		933.64000	0.93364	750,720	13.60	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put		43,833.42000	43.83342	44,126,240	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		7,627.27000	7.62727	7,328,510	15.79	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		37.81000	0.03781	31,870	15.79	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.12	Call		2,185.31000	2.18531	2,025,000	14.12	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		2,263.76000	2.26376	2,346,220	14.71	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Call		3,893.79000	3.89379	3,679,870	14.71	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Call		19,114.98000	19.11498	18,818,420	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		648.70000	0.64870	666,260	16.69	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		5,876.28000	5.87628	5,626,630	15.49	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		1,367.90000	1.36790	1,414,630	15.49	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		3,437.92000	3.43792	3,561,200	14.24	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		2,156.47000	2.15647	1,997,340	14.11	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put		3,846.19000	3.84619	3,982,260	14.12	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		246.97000	0.24697	251,070	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		12,974.09000	12.97409	12,681,710	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		243.13000	0.24313	247,130	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		12,876.55000	12.87655	12,584,360	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		25.20000	0.02520	25,020	17.58	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		9,109.77000	9.10977	8,830,950	16.69	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call		3,815.36000	3.81536	3,603,330	14.68	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		2,313.66000	2.31366	2,398,010	14.68	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put		3,884.96000	3.88496	4,022,210	14.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		250.87000	0.25087	255,060	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,516.05000	2.51605	2,342,950	14.24	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call		12,925.32000	12.92532	12,633,040	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call		6,434.23000	6.43423	6,177,590	15.70	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		1,197.50000	1.19750	1,237,240	15.70	0.00	0	30
R2035	On	03/02/2022	Bond Future	10.26	Put		4,859.29000	4.85929	5,004,270	13.42	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		2,849.06000	2.84906	2,693,920	13.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call		8,486.32000	8.48632	8,232,660	15.24	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put		5,481.01000	5.48101	5,640,540	13.25	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		2,405.49000	2.40549	2,264,900	13.25	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call		6,985.55000	6.98555	6,747,800	14.71	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		1,329.15000	1.32915	1,369,810	15.47	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call		6,517.19000	6.51719	6,285,480	14.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.28	Put			2,137.46000	2.13746	2,205,870	14.55	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.70	Put			7,284.26000	7.28426	7,481,220	12.78	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,465.97000	1.46597	1,362,810	12.78	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			6,307.17000	6.30717	6,078,370	14.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,494.25000	1.49425	1,540,710	15.24	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			5,487.85000	5.48785	5,271,620	14.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,612.44000	2.61244	2,696,330	14.19	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.24	Put			2,207.29000	2.20729	2,278,010	14.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			6,265.25000	6.26525	6,037,030	14.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,243.03000	2.24303	2,314,930	14.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,956.08000	1.95608	2,018,450	14.71	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			4,075.25000	4.07525	3,887,040	13.76	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,562.12000	3.56212	3,674,030	13.76	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.05	Put			2,570.77000	2.57077	2,653,330	14.22	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,531.07000	4.53107	4,668,120	13.50	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			3,112.29000	3.11229	2,949,220	13.50	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			9,165.62000	9.16562	8,906,160	15.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,225.21000	2.22521	2,296,530	14.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,348.92000	6.34892	6,119,520	14.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			5,567.96000	5.56796	5,350,400	14.22	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,654.67000	7.65467	7,422,570	14.66	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,408.64000	2.40864	2,480,340	14.66	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,573.61000	7.57361	7,342,470	14.64	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,441.38000	2.44138	2,514,040	14.64	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,613.97000	7.61397	7,382,350	14.65	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,424.81000	2.42481	2,496,990	14.65	0.00	0	
Total R2035 Option												0.00	0	13,18
Total For R2035												0.00	0	94,77
R2037	On	05/08/2021	Bond Future			10.45333	85.42500	10.39990	85.78621		15.26	0.00	0	125,38
R2037	On	04/11/2021	Bond Future			10.63955	86.34522	10.58404	86.71065		14.92	0.00	0	
R2037	On	03/02/2022	Bond Future			10.83258	83.08506	10.77481	83.45498		15.00	0.00	0	
R2037	On	05/05/2022	Bond Future			11.03143	84.06920	10.97133	84.44365		14.39	0.00	0	
Total R2037 Future												0.00	0	125,38
R2037	On	05/08/2021	Bond Future	12.27	Call			11,398.38000	11.39838	11,036,380	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			2.68000	0.00268	1,890	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			11,452.83000	11.45283	11,090,860	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			2.55000	0.00255	1,790	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			11,343.86000	11.34386	10,981,840	18.46	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			2.81000	0.00281	2,000	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		222.46000	0.22246	229,890	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,768.05000	6.76805	6,454,170	16.54	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		13,245.82000	13.24582	12,887,680	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		219.00000	0.21900	226,290	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		13,293.59000	13.29359	12,935,320	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		215.58000	0.21558	222,740	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		13,198.04000	13.19804	12,840,040	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		10,728.16000	10.72816	10,379,910	18.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		443.29000	0.44329	460,470	18.09	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,087.34000	1.08734	1,138,890	16.54	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		6,340.88000	6.34088	6,063,320	15.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,165.92000	2.16592	2,258,280	15.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,382.75000	6.38275	6,104,460	15.92	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,148.33000	2.14833	2,239,960	15.92	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,424.91000	6.42491	6,145,890	15.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,131.10000	2.13110	2,222,000	15.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,443.19000	2.44319	2,538,150	15.31	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,544.35000	7.54435	7,264,250	15.33	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,426.90000	2.42690	2,521,250	15.33	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,584.92000	7.58492	7,304,220	15.34	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,410.71000	2.41071	2,504,460	15.34	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,503.82000	7.50382	7,224,330	15.31	0.00	0	
Total R2037 Option											0.00	0	1,20
Total For R2037											0.00	0	126,5
R2040	On	05/08/2021	Bond Future			10.60212	87.39320	10.54358	87.81705	15.85	0.00	0	85,6
R2040	On	04/11/2021	Bond Future			10.78434	88.33464	10.72351	88.76346	15.51	0.00	0	
R2040	On	03/02/2022	Bond Future			10.97314	84.84715	10.90984	85.28116	15.63	0.00	0	
R2040	On	05/05/2022	Bond Future			11.16711	85.85218	11.10125	86.29150	14.98	0.00	0	
Total R2040 Future											0.00	0	85,6
R2040	On	05/08/2021	Bond Future	12.48	Call		12,461.85000	12.46185	12,037,410	19.17	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2.04000	0.00204	1,450	19.17	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		12,518.52000	12.51852	12,094,100	19.19	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		82.82000	0.08282	78,660	17.99	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,940.94000	6.94094	6,512,930	17.99	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		23,941.62000	23.94162	23,517,770	19.20	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1.95000	0.00195	1,380	19.19	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		12,405.11000	12.40511	11,980,650	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		2.13000	0.00213	1,520	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			396.69000	0.39669	413,710	16.91	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			3,958.79000	3.95879	3,551,960	16.91	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call			13,773.59000	13.77359	13,355,830	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			256.30000	0.25630	267,360	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			13,673.79000	13.67379	13,256,400	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			264.25000	0.26425	275,680	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			13,723.69000	13.72369	13,306,120	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			260.24000	0.26024	271,490	19.25	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,364.00000	2.36400	2,475,620	16.81	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			6,831.37000	6.83137	6,508,120	16.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,345.12000	2.34512	2,455,880	16.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			6,742.77000	6.74277	6,421,250	16.79	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,383.02000	2.38302	2,495,510	16.79	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			6,787.04000	6.78704	6,464,650	16.81	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,334.32000	1.33432	1,391,310	17.86	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			7,869.81000	7.86981	7,547,010	16.09	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,717.15000	2.71715	2,833,670	16.09	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,912.25000	7.91225	7,588,730	16.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,699.06000	2.69906	2,814,860	16.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			7,827.13000	7.82713	7,505,060	16.07	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			10,661.10000	10.66110	10,987,790	13.90	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			1,341.88000	1.34188	1,229,250	13.90	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,718.89000	6.71889	6,963,290	14.60	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			3,038.59000	3.03859	2,843,670	14.60	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			12,880.79000	12.88079	12,498,460	17.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,735.08000	2.73508	2,852,330	16.07	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												0.00	0	91,95
R2044	On	05/08/2021	Bond Future			10.66972	84.00354	10.61110	84.43415		16.56	6,048,254.88	72	62,56
R2044	On	04/11/2021	Bond Future			10.84418	84.90838	10.78326	85.34410		16.20	0.00	0	
R2044	On	03/02/2022	Bond Future			11.02471	81.50655	10.96131	81.94759		16.32	0.00	0	
R2044	On	05/05/2022	Bond Future			11.20978	82.47211	11.14383	82.91848		15.65	0.00	0	
Total R2044 Future												6,048,254.88	72	62,56
R2044	On	05/08/2021	Bond Future	12.60	Call			12,775.29000	12.77529	12,344,200	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			1.60000	0.00160	1,120	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			12,830.90000	12.83090	12,399,830	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1.52000	0.00152	1,060	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			12,719.61000	12.71961	12,288,490	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			1.69000	0.00169	1,180	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		13,484.70000	13.48470	13,061,570	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		283.14000	0.28314	295,730	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,386.25000	13.38625	12,963,540	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		291.72000	0.29172	304,730	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		13,435.48000	13.43548	13,012,560	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		287.40000	0.28740	300,200	20.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,341.46000	2.34146	2,456,790	17.15	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,653.54000	6.65354	6,326,920	17.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,322.48000	2.32248	2,436,900	17.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,564.18000	6.56418	6,239,370	17.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,360.83000	2.36083	2,477,060	17.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,608.71000	6.60871	6,283,000	17.15	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,792.56000	7.79256	7,466,500	16.84	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,790.93000	2.79093	2,911,240	16.84	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,835.29000	7.83529	7,508,490	16.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,772.67000	2.77267	2,892,240	16.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,750.14000	7.75014	7,424,830	16.82	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,809.59000	2.80959	2,930,650	16.82	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											6,048,254.88	72	62,56
R2048	On	05/08/2021	Bond Future			10.59700	87.58222	10.53820	88.02965	16.22	0.00	0	171,0€
R2048	On	04/11/2021	Bond Future			10.76763	84.11408	10.70648	84.56676	16.68	0.00	0	
R2048	On	03/02/2022	Bond Future			10.94374	85.08284	10.88007	85.54099	15.95	0.00	0	
R2048	On	05/05/2022	Bond Future			11.11675	81.67527	11.05054	82.13895	16.10	0.00	0	
Total R2048 Future											0.00	0	171,0€
R2048	On	05/08/2021	Bond Future	12.51	Call		13,002.59000	13.00259	12,554,650	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1.74000	0.00174	1,230	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		13,059.14000	13.05914	12,611,220	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1.65000	0.00165	1,160	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		5,051.97000	5.05197	4,610,090	17.67	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		1,702.57000	1.70257	1,859,220	16.22	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,287.03000	3.28703	2,879,480	16.96	0.00	0	1,3€
R2048	On	05/08/2021	Bond Future	10.60	Put		1,336.42000	1.33642	1,455,950	16.38	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1.83000	0.00183	1,300	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,528.79000	4.52879	4,887,650	15.25	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		232.74000	0.23274	144,170	15.25	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		246.27000	0.24627	251,820	17.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		12,945.95000	12.94595	12,497,990	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,806.57000	1.80657	1,478,670	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 Intere
R2048	On	05/08/2021	Bond Future	10.50	Call		1,409.66000	1.40966	1,118,880	16.22	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		2,637.67000	2.63767	2,877,780	15.90	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		781.84000	0.78184	574,520	15.90	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		598.45000	0.59845	638,330	16.96	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		284.46000	0.28446	297,580	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		424.51000	0.42451	354,060	14.86	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		13,834.71000	13.83471	13,394,940	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		280.23000	0.28023	293,140	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,884.57000	13.88457	13,444,590	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		276.06000	0.27606	288,760	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		13,784.83000	13.78483	13,345,270	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		4,931.72000	4.93172	5,189,610	16.01	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,809.43000	1.80943	1,614,640	16.01	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	9.60	Put		9,422.70000	9.42270	9,804,930	14.86	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,622.97000	6.62297	6,289,780	16.99	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,544.48000	2.54448	2,669,440	16.99	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,668.44000	6.66844	6,334,300	17.00	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,523.92000	2.52392	2,647,930	17.00	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,713.99000	6.71399	6,378,890	17.02	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,503.55000	2.50355	2,626,600	17.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,814.26000	2.81426	2,939,710	17.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,776.57000	7.77657	7,439,930	17.12	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,852.62000	2.85262	2,979,660	17.12	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,820.23000	7.82023	7,482,800	17.14	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,833.37000	2.83337	2,959,620	17.14	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,863.95000	7.86395	7,525,720	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			10.17244	72.72062	10.11878	73.03740	15.38	0.00	0	28,65
R209	On	04/11/2021	Bond Future			10.34450	70.36389	10.28887	70.68438	15.75	0.00	0	4,75
R209	On	03/02/2022	Bond Future			10.51872	71.17447	10.46102	71.49890	15.11	0.00	0	
R209	On	05/05/2022	Bond Future			10.69643	68.87585	10.63658	69.20423	15.16	0.00	0	
Total R209 Future											0.00	0	33,47
R209	On	05/08/2021	Bond Future	11.80	Call		9,039.61000	9.03961	8,721,770	18.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		4.28000	0.00428	3,220	18.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		9,088.06000	9.08806	8,770,260	18.35	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		4.10000	0.00410	3,080	18.35	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,991.11000	8.99111	8,673,240	18.32	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		4.47000	0.00447	3,380	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		742.53000	0.74253	650,730	14.59	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		10,105.30000	10.10530	9,795,750	19.32	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		287.21000	0.28721	298,150	19.32	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		10,148.52000	10.14852	9,838,810	19.34	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,198.37000	3.19837	2,979,350	16.05	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		283.95000	0.28395	294,730	19.34	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		10,062.06000	10.06206	9,752,680	19.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		290.50000	0.29050	301,610	19.30	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,992.99000	1.99299	2,094,460	16.05	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,519.56000	5.51956	5,748,250	14.59	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,747.96000	1.74796	1,589,280	15.45	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,446.08000	3.44608	3,607,890	15.45	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		9,325.39000	9.32539	9,019,270	18.96	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		352.95000	0.35295	367,320	18.96	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		1,994.10000	1.99410	2,081,750	15.73	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,137.56000	5.13756	4,900,080	15.75	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,977.39000	1.97739	2,064,340	15.75	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,065.20000	5.06520	4,829,130	15.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,010.74000	2.01074	2,099,100	15.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,101.44000	5.10144	4,864,660	15.73	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,418.20000	6.41820	6,174,700	16.29	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,189.47000	2.18947	2,274,350	16.29	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,453.62000	6.45362	6,209,570	16.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,174.62000	2.17462	2,258,950	16.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		6,383.05000	6.38305	6,140,100	16.28	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,204.64000	2.20464	2,290,070	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			209.08502	209.08502	209.04701	209.04701		0.00	0	1,40
R210	On	04/11/2021	Bond Future			208.60387	208.60387	208.56641	208.56641		0.00	0	
R210	On	03/02/2022	Bond Future			211.05598	211.05598	211.01876	211.01876		0.00	0	
R210	On	05/05/2022	Bond Future			210.76659	210.76659	210.72924	210.72924		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			173.03967	173.03967	173.01863	173.01863		0.00	0	2,40
R212	On	04/11/2021	Bond Future			174.94554	174.94554	174.92505	174.92505		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			9.30656	88.72018	9.28841	88.82267	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			9.49378	86.14654	9.47480	86.25057		12.24	0.00	0	
R213	On	03/02/2022			9.68814	87.13854	9.66829	87.24402		11.61	0.00	0	
R213	On	05/05/2022			9.88198	84.63801	9.86125	84.74489		11.42	0.00	0	
Total R213 Future											0.00	0	9,08
R213	On	05/08/2021	10.85	Call			8,271.59000	8.27159	8,166,980	14.18	0.00	0	
R213	On	05/08/2021	10.85	Put			5.90000	0.00590	3,780	14.18	0.00	0	
R213	On	05/08/2021	10.86	Call			8,320.84000	8.32084	8,216,300	14.19	0.00	0	
R213	On	05/08/2021	10.14	Call			4,740.84000	4.74084	4,621,630	13.40	0.00	0	
R213	On	05/08/2021	10.14	Put			98.25000	0.09825	81,530	13.40	0.00	0	
R213	On	05/08/2021	9.34	Put			1,036.38000	1.03638	1,016,560	12.22	0.00	0	
R213	On	05/08/2021	10.86	Put			5.65000	0.00565	3,600	14.19	0.00	0	
R213	On	05/08/2021	10.84	Call			8,222.32000	8.22232	8,117,620	14.17	0.00	0	
R213	On	05/08/2021	9.34	Call			1,327.29000	1.32729	1,204,980	12.22	0.00	0	
R213	On	05/08/2021	10.84	Put			6.17000	0.00617	3,960	14.17	0.00	0	
R213	On	05/08/2021	10.78	Call			7,926.04000	7.92604	7,820,820	14.11	0.00	0	
R213	On	05/08/2021	10.78	Put			8.01000	0.00801	5,280	14.11	0.00	0	
R213	On	04/11/2021	11.11	Call			8,726.02000	8.72602	8,616,610	14.37	0.00	0	
R213	On	04/11/2021	11.11	Put			337.12000	0.33712	331,740	14.37	0.00	0	
R213	On	04/11/2021	11.09	Call			8,638.47000	8.63847	8,529,060	14.34	0.00	0	
R213	On	04/11/2021	11.09	Put			345.50000	0.34550	340,120	14.34	0.00	0	
R213	On	04/11/2021	11.10	Call			8,682.24000	8.68224	8,572,820	14.36	0.00	0	
R213	On	04/11/2021	11.10	Put			341.29000	0.34129	335,900	14.36	0.00	0	
R213	On	03/02/2022	10.60	Call			6,122.37000	6.12237	6,025,210	12.43	0.00	0	
R213	On	03/02/2022	10.60	Put			1,349.71000	1.34971	1,358,030	12.43	0.00	0	4:
R213	On	03/02/2022	10.00	Call			4,018.96000	4.01896	3,933,650	11.78	0.00	0	
R213	On	03/02/2022	10.00	Put			2,278.35000	2.27835	2,298,520	11.78	0.00	0	4:
R213	On	03/02/2022	9.22	Put			4,363.01000	4.36301	4,407,380	11.21	0.00	0	
R213	On	03/02/2022	10.25	Call			4,851.27000	4.85127	4,760,280	12.02	0.00	0	
R213	On	03/02/2022	10.25	Put			1,829.41000	1.82941	1,843,900	12.02	0.00	0	10
R213	On	03/02/2022	9.76	Call			3,299.23000	3.29923	3,220,350	11.62	0.00	0	
R213	On	03/02/2022	9.76	Put			2,813.30000	2.81330	2,839,900	11.62	0.00	0	10
R213	On	03/02/2022	8.80	Put			5,925.80000	5.92580	5,986,070	10.84	0.00	0	
R213	On	03/02/2022	9.15	Call			1,784.63000	1.78463	1,726,110	11.15	0.00	0	2:
R213	On	03/02/2022	10.15	Call			4,511.17000	4.51117	4,422,310	11.92	0.00	0	
R213	On	03/02/2022	10.15	Put			1,998.70000	1.99870	2,015,320	11.92	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,802.78000	2.80278	2,729,360	11.49	0.00	0	
R213	On	03/02/2022	9.58	Put			3,274.04000	3.27404	3,306,100	11.49	0.00	0	20
R213	On	03/02/2022	8.63	Put			6,668.93000	6.66893	6,735,280	10.77	0.00	0	
R213	On	03/02/2022	9.22	Call			1,934.76000	1.93476	1,873,650	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		3,925.53000	3.92553	3,840,970	11.76	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,340.42000	2.34042	2,361,340	11.76	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,956.65000	3.95665	3,871,840	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,319.67000	2.31967	2,340,340	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,894.52000	3.89452	3,810,210	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,140.46000	1.14046	1,095,250	10.84	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,269.24000	1.26924	1,276,560	12.52	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		4,578.41000	4.57841	4,489,100	11.94	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,963.73000	1.96373	1,979,900	11.94	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,600.13000	4.60013	4,647,090	11.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,361.33000	2.36133	2,382,500	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		906.24000	0.90624	867,110	10.77	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		6,386.16000	6.38616	6,288,000	12.52	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,854.86000	5.85486	5,765,250	11.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,957.90000	1.95790	1,975,170	11.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,889.33000	5.88933	5,799,550	11.95	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,943.88000	1.94388	1,960,980	11.95	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,820.44000	5.82044	5,731,000	11.93	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,972.02000	1.97202	1,989,460	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			10.59723	69.35841	10.53849	69.71076	16.40	0.00	0	17,800
R214	On	04/11/2021	Bond Future			10.76880	66.82833	10.70787	67.18479	16.87	0.00	0	
R214	On	03/02/2022	Bond Future			10.94556	67.59797	10.88229	67.95874	16.17	0.00	0	
R214	On	05/05/2022	Bond Future			11.11924	65.11858	11.05361	65.48376	16.29	0.00	0	
Total R214 Future											0.00	0	17,800
R214	On	05/08/2021	Bond Future	12.02	Call		8,072.21000	8.07221	7,718,050	19.25	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		10.94000	0.01094	9,130	19.25	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,120.80000	8.12080	7,766,690	19.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		10.51000	0.01051	8,750	19.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		8,023.57000	8.02357	7,669,380	19.24	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		11.38000	0.01138	9,540	19.24	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,534.22000	9.53422	9,195,700	20.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		387.06000	0.38706	405,000	20.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,576.37000	9.57637	9,237,610	20.88	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		382.98000	0.38298	400,680	20.88	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,618.50000	9.61850	9,279,500	20.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		378.95000	0.37895	396,410	20.91	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,167.29000	2.16729	2,270,340	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		5,011.03000	5.01103	4,754,890	17.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,202.52000	2.20252	2,307,150	17.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,046.73000	5.04673	4,789,790	17.08	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,184.84000	2.18484	2,288,670	17.08	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,082.49000	5.08249	4,824,770	17.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,095.23000	6.09523	5,832,710	17.25	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,381.17000	2.38117	2,483,830	17.25	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,025.80000	6.02580	5,764,570	17.22	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,413.61000	2.41361	2,517,560	17.22	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,060.49000	6.06049	5,798,620	17.23	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,397.33000	2.39733	2,500,640	17.23	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,88
Total for Bond											483,220,312.21	4,880	1,109,42
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			789.55700	789.55700	791.39800	791.39800				0.00	0	98
GOVI On 04/11/2021 GOVI			798.14200	798.14200	800.01300	800.01300				0.00	0	
GOVI On 03/02/2022 GOVI			807.32400	807.32400	809.22400	809.22400				0.00	0	
GOVI On 05/05/2022 GOVI			816.86800	816.86800	818.79400	818.79400				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/08/2021 GOVI	719.14	Call			722,580.00000	72.25800	704,170,000			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			722,480.00000	72.24800	704,070,000			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			722,680.00000	72.26800	704,270,000			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			716,130.00000	71.61300	697,420,000			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			716,030.00000	71.60300	697,320,000			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			715,930.00000	71.59300	697,220,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			164,640.00000	16.46400	145,640,000			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			164,840.00000	16.48400	145,840,000		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			164,740.00000	16.47400	145,740,000		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			305,440.00000	30.54400	286,180,000		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			305,640.00000	30.56400	286,380,000		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			305,540.00000	30.55400	286,280,000		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			792.92800	792.92800	793.79800	793.79800			0.00	0	
AL37	On	04/11/2021	Index Future			801.54900	801.54900	802.44000	802.44000			0.00	0	
AL37	On	03/02/2022	Index Future			810.77000	810.77000	811.67800	811.67800			0.00	0	
AL37	On	05/05/2022	Index Future			820.35400	820.35400	821.27800	821.27800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			910.05500	910.05500	910.82000	910.82000			0.00	0	
AL7T	On	04/11/2021	Index Future			919.95000	919.95000	920.73500	920.73500			0.00	0	
AL7T	On	03/02/2022	Index Future			930.53300	930.53300	931.33500	931.33500			0.00	0	
AL7T	On	05/05/2022	Index Future			941.53300	941.53300	942.35000	942.35000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			799.47500	799.47500	801.40300	801.40300			0.00	0	1'
ALBI	On	04/11/2021	Index Future			808.16800	808.16800	810.12800	810.12800			0.00	0	
ALBI	On	03/02/2022	Index Future			817.46500	817.46500	819.45400	819.45400			0.00	0	
ALBI	On	05/05/2022	Index Future			827.12900	827.12900	829.14600	829.14600			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	05/08/2021	Index Future			292.70700	292.70700	292.29200	292.29200			0.00	0	4€
IGOV	On	04/11/2021	Index Future			295.96200	295.96200	295.54700	295.54700			0.00	0	
IGOV	On	03/02/2022	Index Future			299.43800	299.43800	299.02100	299.02100			0.00	0	
IGOV	On	05/05/2022	Index Future			303.04900	303.04900	302.62800	302.62800			0.00	0	
Total IGOV Future												0.00	0	47
Total For IGOV												0.00	0	47
Total for Index												0.00	0	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	3.70500	96.29500	3.70500	96.29500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.81000	96.19000	3.81000	96.19000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.86500	96.13500	3.85500	96.14500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	4.05000	95.95000	4.03000	95.97000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.10000	95.90000	4.09000	95.91000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.29500	95.70500	4.26500	95.73500				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.60000	95.40000	4.57000	95.43000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.99500	95.00500	4.94500	95.05500				0.00	0	4,7
JIBAR f On 21/09/2022		Jibar Future	5.19500	94.80500	5.13500	94.86500				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.57000	94.43000	5.49000	94.51000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.73500	94.26500	5.65500	94.34500				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.79500	94.20500	5.70500	94.29500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										483,220,312.21	4,880	1,141,52
ABCPI On 07/12/2023		Spot Bond	2.31000	313.77769	2.31000	313.69032				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.43702				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.74551				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	100.38700	9.65000	100.36115				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.70551				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.42620				0.00	0	

Contract 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	101.24953				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.74956				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.64753				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.30812				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.60313				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.78637				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.85076				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.15627				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.71994				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.21873				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.35924				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	102.32156				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.90558				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.24634				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.17734				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.16307				0.00	0	6,900,000,00
Total ABFN34 SPOT										0.00	0	6,900,000,00
Total For ABFN34										0.00	0	6,900,000,00
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.42213				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.82081				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.39295				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.88873				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.55878				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.83669				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.12325				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	99.66759				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.99994				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.28535				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.63499				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.66618				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.31494				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.15516				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.25774				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.00628				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.82194				0.00	0	

Contract 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	100.38153				0.00	95,379,200	23,844,80
Total ABJ02 SPOT										0.00	95,379,200	23,844,80
Total For ABJ02										0.00	95,379,200	23,844,80
ABK12 On 20/05/2022 Spot Bond					0.00000	101.20737				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.55000	3.55000	3.55000	150.73981			883,950,000,000.00		249,000,000	124,500,00
Total ABKI03 SPOT									883,950,000,000.00		249,000,000	124,500,00
Total For ABKI03									883,950,000,000.00		249,000,000	124,500,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	104.04421	100.00000	103.79367				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.92000	6.92000	6.92000	143.92062			567,440,000,000.00		82,000,000	41,000,00
Total ABKI04 SPOT									567,440,000,000.00		82,000,000	41,000,00
Total For ABKI04									567,440,000,000.00		82,000,000	41,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.52857	100.00000	23.47172				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.52000	2.52000	2.52000	152.80633				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	199.14581				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.39000	4.39000	4.39000	224.96151				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.77000	6.77000	6.77000	104.34075				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.39000	7.39000	7.39000	114.36977				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			4.81000	105.53671	4.81000	105.52308				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.30000	107.34485	5.30000	107.32960				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.95500	114.47285	6.95500	114.45158			15,301,000,000,000.00		2,200,000,000	2,200,000,000
Total ABS16 SPOT									15,301,000,000,000.00		2,200,000,000	2,200,000,000
Total For ABS16									15,301,000,000,000.00		2,200,000,000	2,200,000,000
ABS17 On 11/11/2027 Spot Bond			8.16500	113.86761	8.16500	113.84285				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.74000	111.30722	5.74000	111.29010				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.71500	107.54081	7.71500	107.51869				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	13.00807	100.00000	12.97944				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.66000	318.39965	1.66000	318.31660				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.95500	174.61658	0.95500	174.57433				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.26500	10.26500	10.26500	101.79123				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.40909				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.39666				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	100.38135				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.38324				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.01558				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.39568				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.39568				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.40630				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.40630				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	158.80091				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	161.26303				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.37576				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.37325				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.36390				0.00	0	

Contract 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	100.60008				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.61407				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.98750				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.02717				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.17713				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.77717				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.70043				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.06260				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.98147				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.84855				0.00	4,500,000,000	2,300,000,000
Total AGT03 SPOT										0.00	4,500,000,000	2,300,000,000
Total For AGT03										0.00	4,500,000,000	2,300,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	105.54732				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	99.93178				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.93178				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.91963				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/07/2021 Spot Bond					0.00000	99.93381				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/07/2021 Spot Bond					0.00000	99.93449				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/07/2021 Spot Bond					0.00000	99.92705				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/07/2021 Spot Bond					0.00000	99.91963				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/07/2021 Spot Bond					0.00000	99.89541				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/07/2021 Spot Bond					0.00000	99.88803				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.81549				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.80763				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.46000	110.49876	6.46000	110.47935				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	100.85176				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.91057				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.69947				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.03813				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.36829				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.85168				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.91048				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.32132				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.97137				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.79287				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.88109				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.85904				0.00	0	

Contract 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	100.93987				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.91196				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.43849				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.36528				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.42000	109.42786	7.42000	109.40607				0.00	0	17,029,083,30
Total AIR02 SPOT										0.00	0	17,029,083,30
Total For AIR02										0.00	0	17,029,083,30
AIR04 On 29/05/2024 Spot Bond			7.92000	104.52231	7.92000	104.50025				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			11.24000	94.40036	11.24000	94.37231				0.00	0	5,953,80
Total AIR05 SPOT										0.00	0	5,953,80
Total For AIR05										0.00	0	5,953,80
AIRL01 On 30/04/2028 Spot Bond			5.88500	177.01088	5.88500	176.94466				0.00	0	500,000,00
Total AIRL01 SPOT										0.00	0	500,000,00
Total For AIRL01										0.00	0	500,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	99.91673				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.17665				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.49329				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	99.81713				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.00651				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.64039				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.94373				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.44442				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.92984				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.71601				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.74000	239.66687	4.74000	239.58450				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.75500	217.15034	4.75500	217.07563				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.93000	173.71046	1.93000	173.66379				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.97500	173.66886	1.97500	173.62198				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.62500	188.85952	4.62500	188.79521				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	101.05865				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.88271				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	100.43873				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.23375				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.96000	108.94944	4.96000	108.91121				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.34399				0.00	0	

Contract 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	100.34910				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.37867				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2021 Spot Bond					0.00000	101.00627				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.13746				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.69821				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.43749				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.34185				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.90578				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.88514				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.84881				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.49692				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	100.30203				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.37202				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.47474				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.03500	4.03500	4.03500	106.41808				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.90500	4.90500	4.90500	97.32232				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.35253				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.40189				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.03920				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.56234				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.07000	107.43602	5.07000	107.39800				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.37822				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.34393				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	100.35877				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.36264				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.36264				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.69806				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.43425				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.35574				0.00	0	40,000,00
Total ASN373 SPOT										0.00	0	40,000,00
Total For ASN373										0.00	0	40,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.36883				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.18010				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.45381				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.45381				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.05389				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.35886				0.00	0	

Contract 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	100.79218				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.41586				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.35637				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.41864				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.56323				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	104.18416				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.31967				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.32969				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.44937				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.22048				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	104.26045				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.97414				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.97386				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	103.65015				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	104.24707				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	104.00208				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.02943				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.21115				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	103.49137				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.90479				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.36696				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.43737				0.00	0	
Total ASN480 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 ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	105.75600				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	103.90184				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.36572				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.55354				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.53116				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.18824				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.45489				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.41219				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.41219				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.35640				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.57894	9.00000	109.11438				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.52710	8.18000	109.40682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.81500	98.60628	8.81500	98.58304				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.81500	98.60628	8.81500	98.58304				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN520 On 31/07/2022 Spot Bond			9.10000	104.13958	9.10000	104.11399				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN521 On 31/07/2024 Spot Bond			11.05000	105.02455	11.05000	104.99334				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	105.00186	11.00000	104.97081				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	104.77502	10.50000	104.74540				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.77502	10.50000	104.74540				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.20922				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	101.15547				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN542 On 28/11/2022 Spot Bond					0.00000	101.27205				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN543 On 31/07/2023 Spot Bond			10.60000	104.82038	10.60000	104.79048				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN557 On 31/01/2024 Spot Bond			10.47000	101.42201	10.47000	104.73187				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			10.55000	104.79238	10.55000	104.76229				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	101.10440				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN568 On 24/04/2025 Spot Bond					0.00000	99.81398				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond					0.00000	100.64342				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN575 On 13/02/2023 Spot Bond					0.00000	100.45766				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN579 On 20/12/2022 Spot Bond					0.00000	100.34396				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN580 On 13/02/2023 Spot Bond					0.00000	100.38213				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN583 On 14/11/2022 Spot Bond					0.00000	101.08810				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN584 On 07/09/2021 Spot Bond					0.00000	100.52510				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN585 On 13/02/2022 Spot Bond					0.00000	100.96163				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN586 On 14/03/2022 Spot Bond					0.00000	100.55925				0.00	0	
Total ASN586 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 ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	101.04297				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	103.96172	9.22000	104.16812				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.02115				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	99.98544				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59 On 16/07/2021 Spot Bond					0.00000	101.14481				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59 On 22/07/2021 Spot Bond					0.00000	99.89815				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	99.89794				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	99.86907				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.91550				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	101.15099				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60 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	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.41143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.28477				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	101.25551				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	100.38391				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 10/08/2021 Spot Bond					0.00000	100.85849				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN615 On 11/08/2021 Spot Bond					0.00000	101.38425				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN616 On 28/02/2024 Spot Bond					0.00000	100.90251				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/08/2021 Spot Bond					0.00000	101.31481				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	101.30621				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	100.94897				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.89064				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	100.74282				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	

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 19/08/2021 Spot Bond					0.00000	100.84555				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.36336				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	100.67373				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.67373				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.00017				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	100.44957				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.19723				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.60038				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.52723				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.48794				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63: On 27/09/2021 Spot Bond					0.00000	100.26027				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64: On 30/09/2021 Spot Bond					0.00000	103.31417				0.00	0	
Total ASN641 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 ASN641										0.00	0	
ASN64 On 01/10/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.15086				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.13950				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.09192				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.48500	105.39556	5.48500	105.38006			37,587,169,200,000.00	6,852,720,000	6,892,720,000	
Total BAW21 SPOT									37,587,169,200,000.00	6,852,720,000	6,892,720,000	
Total For BAW21									37,587,169,200,000.00	6,852,720,000	6,892,720,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.82582	9.30000	102.80042			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.93128			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.89734			0.00	0	0	
Total BAW28 SPOT									0.00	0	0	
Total For BAW28									0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.77743			0.00	0	0	
Total BAW29 SPOT									0.00	0	0	
Total For BAW29									0.00	0	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.66018			0.00	0	0	
Total BAW30 SPOT									0.00	0	0	
Total For BAW30									0.00	0	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.19772			0.00	0	0	
Total BAW31 SPOT									0.00	0	0	
Total For BAW31									0.00	0	0	
BAW33 On 13/10/2023 Spot Bond			6.41500	101.00440	6.41500	100.98698			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.75427				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.89776				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.18428				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.73299				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.31861				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.66000	8.66000	8.66000	104.37519				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.87500	10.87500	10.87500	108.16988				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.28819				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.28333				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.27729				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.27745				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.28121				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.56405				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.32806				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.31841				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.33753				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.32751				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.33689				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.31783				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.33672				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.31865				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.33700				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.32762				0.00	0	
Total BAYA88 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 BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.31830				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.32768				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.30928				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2023 Spot Bond					0.00000	100.38366				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.38366				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.39331				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.38436				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.66683				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.40325				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.82000	7.82000	7.82000	103.46341				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.11784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.28486				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.19059				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.59196				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.46000	108.93373	7.46000	108.91205				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.82867				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.46499				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.46000	105.19972	6.46000	105.18122				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.38680				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.02104				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.04318				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.34809				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond					0.00000	101.60421				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.45432				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.11065				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.77634				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.91266				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.21035				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.20000	108.85954	6.20000	108.84148				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.43908				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.66412				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.89464				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.12171				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.32870				0.00	0	
Total BNPP01 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 BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.03254				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.61800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.60400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.62500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.80681				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.06100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.56002				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.89733				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.81187				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.77503				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.49109				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.64128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	99.97142				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	101.01167				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	101.09034				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.02444				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.02649				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.96640				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	101.01163				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	101.05096				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.07455				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	

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 29/03/2024 Spot Bond					0.00000	100.23810				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.55515				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.31500	110.08943	7.31500	110.06783				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.51500	111.57140	7.51500	111.54892				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.31500	112.51349	8.31500	112.48859				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.58500	102.57004	9.58500	101.43071				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.62093				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.36702				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.48232				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.99340				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.06332				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.81354				0.00	0	
Total CGR50 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 CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.80125				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	164.21712	3.14000	164.08582				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.90000	1.90000	1.90000	163.81865				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.64833	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	99.98978				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.23000	111.29711	7.23000	111.27564				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	114.12293	8.70700	117.96300				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.45977				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.33319				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.63107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	102.34535	10.98000	102.31563				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 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	
CLN380 On 20/09/2024 Spot Bond			6.50000	119.48646	6.50000	115.97100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 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	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.37200				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.99336				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.98505				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			1.90000	173.73820	1.90000	173.69166				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.22000	139.67798	5.22000	139.62798				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.66000	137.66031	5.66000	137.60940				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN457 On 17/11/2021 Spot Bond					0.00000	100.95309				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.87020				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.93280				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.66000	105.52817	6.66000	105.50938				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.78666				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.36226				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.57371				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.04701				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	76.11923	100.00000	75.96790				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.95582				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.15500	102.41223	6.15500	102.39536				0.00	0	
Total CLN485 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 CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.46000	106.89572	6.46000	106.87695				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.57162				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.43375				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.75206				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.86000	112.55001	6.86000	112.52939				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.71483				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.03087				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.03266				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.43467				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.42954				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.64357				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.47752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.43129				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.27485	9.96000	103.24758				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.04894	10.01000	102.02171				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.86634				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.38503	9.60000	100.71600				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.47797				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.74336				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	103.17804	9.20000	103.15282				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.60215				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.67697				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.22782				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN528 On 25/11/2022 Spot Bond					0.00000	101.65713				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.98200				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.47797				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.40323				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.92301				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.04500	104.22342	9.04500	104.19796				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.77341				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.22513				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.91160				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.60300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.71016				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.05534				0.00	0	
Total CLN545 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 CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.51500	110.09362	8.51500	110.06826				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.56500	107.62445	8.56500	107.59992				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.65500	107.07882	8.65500	107.05416				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	308.65781				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	100.97053				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.98195				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.82572				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.90153				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	115.78200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.04076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.58093	10.19000	101.60806				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.51500	107.59351	8.51500	107.56912				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.03917				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.78547				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.50689				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.65000				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.97968				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.74500	106.08177	8.74500	106.05710				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.03348				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.98491				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.46555				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	100.44047				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	99.92620				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.20206				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.02139				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.66826				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.51278				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	99.93385				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.65013				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.82310				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.55179				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.43677				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.41530				0.00	0	
Total CLN589 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 CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.38676				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.21520				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.64000	143.99693	3.64000	115.93576				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.81186				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.24486				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.81186				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.24898				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.19074				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.50375				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.41530				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.41530				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.61700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	103.83100				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.00326				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.93055				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.55955				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.92372				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.79830				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.90956	9.32000	101.88421				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	101.21147				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.36459				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.58808				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN613 On 22/08/2022 Spot Bond					0.00000	100.77058				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.66806				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.26782				0.00	860,000,000	430,000,000
Total CLN615 SPOT										0.00	860,000,000	430,000,000
Total For CLN615										0.00	860,000,000	430,000,000
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	101.91978				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.96861				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.65011				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.12562				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.12147				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.15329				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 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	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.24673				0.00	0	
Total CLN624 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 CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.47000	107.87218	6.47000	107.85320				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.01372				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.70259				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.70500	65.94456	11.70500	87.96017				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.88205				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.21500	104.76923	9.21500	104.74316				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.00915				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.87227				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.04948				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.00379				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.00639				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.80752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.00458				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.10009				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.90477				0.00	0	3,000,000,00
Total CLN639 SPOT										0.00	0	3,000,000,00
Total For CLN639										0.00	0	3,000,000,00
CLN640 On 19/08/2025 Spot Bond					0.00000	101.09597				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 17/10/2023 Spot Bond					0.00000	99.93347				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN642 On 21/11/2024 Spot Bond					0.00000	100.81193				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN643 On 18/12/2024 Spot Bond					0.00000	100.40752				0.00	502,000,000	251,000,00
Total CLN645 SPOT										0.00	502,000,000	251,000,00
Total For CLN645										0.00	502,000,000	251,000,00
CLN644 On 29/01/2022 Spot Bond					0.00000	101.19030				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.40822				0.00	1,500,000,000	750,000,00
Total CLN647 SPOT										0.00	1,500,000,000	750,000,00
Total For CLN647										0.00	1,500,000,000	750,000,00
CLN646 On 19/08/2025 Spot Bond					0.00000	101.00458				0.00	1,200,000,000	600,000,00
Total CLN648 SPOT										0.00	1,200,000,000	600,000,00
Total For CLN648										0.00	1,200,000,000	600,000,00
CLN647 On 31/05/2026 Spot Bond					0.00000	100.68600				0.00	1,200,000,000	600,000,00
Total CLN649 SPOT										0.00	1,200,000,000	600,000,00
Total For CLN649										0.00	1,200,000,000	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65(On 19/08/2025 Spot Bond					0.00000	101.00458				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.80626				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.00458				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	102.84200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.44981				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.02018				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.06411				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.02900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.38500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	113.55200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	135.58900				0.00	0	
Total CLN664 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 CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.07804				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.22799				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.20556				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.86193				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.14059				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.79687				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.11120				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.54521				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.22956	144.34857	4.22956	117.26937				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.22956	144.34857	4.22956	117.27013				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.13403				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.19491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.37146				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.15907				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.15382				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.54283				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.35534				0.00	1,660,000,000	830,000,000
Total CLN683 SPOT										0.00	1,660,000,000	830,000,000
Total For CLN683										0.00	1,660,000,000	830,000,000
CLN683 On 21/06/2023 Spot Bond					0.00000	100.36532				0.00	1,960,000,000	980,000,000
Total CLN684 SPOT										0.00	1,960,000,000	980,000,000
Total For CLN684										0.00	1,960,000,000	980,000,000
CLN684 On 12/02/2025 Spot Bond					0.00000	101.28966				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.43367				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.43345				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.38080				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.23661				0.00	1,360,000,000	680,000,000
Total CLN691 SPOT										0.00	1,360,000,000	680,000,000
Total For CLN691										0.00	1,360,000,000	680,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/06/2023 Spot Bond					0.00000	100.38090				0.00	680,000,000	340,000,000
Total CLN692 SPOT										0.00	680,000,000	340,000,000
Total For CLN692										0.00	680,000,000	340,000,000
CLN693 On 17/05/2025 Spot Bond					0.00000	101.22903				0.00	0	0
Total CLN693 SPOT										0.00	0	0
Total For CLN693										0.00	0	0
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.58985				0.00	0	0
Total CLN696 SPOT										0.00	0	0
Total For CLN696										0.00	0	0
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.22806				0.00	0	0
Total CLN697 SPOT										0.00	0	0
Total For CLN697										0.00	0	0
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.66751				0.00	0	0
Total CLN698 SPOT										0.00	0	0
Total For CLN698										0.00	0	0
CLN699 On 21/12/2026 Spot Bond					0.00000	103.07239				0.00	0	0
Total CLN699 SPOT										0.00	0	0
Total For CLN699										0.00	0	0
CLN700 On 28/02/2023 Spot Bond					0.00000	100.62263				0.00	0	0
Total CLN700 SPOT										0.00	0	0
Total For CLN700										0.00	0	0
CLN701 On 11/11/2022 Spot Bond					0.00000	100.88380				0.00	0	0
Total CLN701 SPOT										0.00	0	0
Total For CLN701										0.00	0	0
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.04755		23,892,000,000,000.00		2,200,000,000	1,100,000,000	
Total CLN702 SPOT								23,892,000,000,000.00		2,200,000,000	1,100,000,000	
Total For CLN702								23,892,000,000,000.00		2,200,000,000	1,100,000,000	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.24325				0.00	0	0
Total CLN703 SPOT										0.00	0	0
Total For CLN703										0.00	0	0
CLN704 On 12/02/2025 Spot Bond					0.00000	101.48912				0.00	0	0
Total CLN704 SPOT										0.00	0	0
Total For CLN704										0.00	0	0
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.80907		14,208,000,000,000.00		1,280,000,000	640,000,000	
Total CLN705 SPOT								14,208,000,000,000.00		1,280,000,000	640,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN705									14,208,000,000,000.00	1,280,000,000	640,000,000
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.17732			0.00	0	
Total CLN706 SPOT									0.00	0	
Total For CLN706									0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.22534			0.00	0	
Total CLN707 SPOT									0.00	0	
Total For CLN707									0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.50631			0.00	0	
Total CLN708 SPOT									0.00	0	
Total For CLN708									0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.37194			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	84.19406		4,478,000,000,000.00	400,000,000	200,000,000	
Total CLN710 SPOT								4,478,000,000,000.00	400,000,000	200,000,000	
Total For CLN710								4,478,000,000,000.00	400,000,000	200,000,000	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.44214		6,693,000,000,000.00	600,000,000	300,000,000	
Total CLN711 SPOT								6,693,000,000,000.00	600,000,000	300,000,000	
Total For CLN711								6,693,000,000,000.00	600,000,000	300,000,000	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.46161		0.00	0		
Total CLN712 SPOT								0.00	0		
Total For CLN712								0.00	0		
CLN712 On 12/02/2022 Spot Bond					0.00000	100.85307		0.00	0		
Total CLN713 SPOT								0.00	0		
Total For CLN713								0.00	0		
CLN713 On 21/06/2025 Spot Bond					0.00000	100.37442		0.00	0		
Total CLN714 SPOT								0.00	0		
Total For CLN714								0.00	0		
CLN714 On 21/06/2025 Spot Bond					0.00000	100.37442		0.00	0		
Total CLN715 SPOT								0.00	0		
Total For CLN715								0.00	0		
CLN715 On 21/06/2025 Spot Bond					0.00000	100.37442		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	83.21318		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.45703				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	82.19078				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	82.51935				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.59225				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	83.24356				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.34393				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.34393				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.34393				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.35016				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.35016				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.35016				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.79563				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.85769				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73(On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.51145			53,375,000,000,000.00	5,000,000,000	2,500,000,000	
Total CLN732 SPOT									53,375,000,000,000.00	5,000,000,000	2,500,000,000	
Total For CLN732									53,375,000,000,000.00	5,000,000,000	2,500,000,000	
CLN73(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	
CLN73(On 11/09/2026 Spot Bond					0.00000	100.46600				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73(On 12/09/2022 Spot Bond					0.00000	101.11950				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN73(On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	96.34214				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73(On 20/06/2023 Spot Bond					0.00000	100.41258				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73(On 20/12/2023 Spot Bond					0.00000	100.43120				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73(On 20/06/2026 Spot Bond					0.00000	106.11600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74(On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.91513				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	100.98934				0.00	0	
Total CLN741 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 CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.28335				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.14165				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.19125				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.24310				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.85592				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.38085				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.04485				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.41331				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.19229				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	103.34674				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.14773				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		350,000,000,000,000.00		3,500,000,000	3,500,000,000	
Total CLN758 SPOT								50,000,000,000,000.00		3,500,000,000	3,500,000,000	
Total For CLN758								50,000,000,000,000.00		3,500,000,000	3,500,000,000	
CLN758 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00		7,000,000,000	3,500,000,000	
Total CLN759 SPOT								10,000,000,000,000.00		7,000,000,000	3,500,000,000	
Total For CLN759								10,000,000,000,000.00		7,000,000,000	3,500,000,000	
CLN759 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00		7,000,000,000	3,500,000,000	
Total CLN760 SPOT								10,000,000,000,000.00		7,000,000,000	3,500,000,000	
Total For CLN760								10,000,000,000,000.00		7,000,000,000	3,500,000,000	
CLN81 On 18/04/2028 Spot Bond			7.82000	103.48510	7.82000	103.46341				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.94129				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.06000	108.45017	8.06000	108.42676				0.00	0	13,000,000,000
Total COJ05 SPOT										0.00	0	13,000,000,000
Total For COJ05										0.00	0	13,000,000,000
COJ08 On 22/06/2026 Spot Bond			9.76500	107.20263	9.76500	107.17471				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			6.58000	110.35843	6.58000	110.33891				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			7.29500	105.42622	7.29500	105.40558				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.07500	98.76548	11.07500	98.73639				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			10.16500	97.58075	10.16500	97.55432				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			9.66000	9.66000	9.66000	105.19424				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.92004				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.38084				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.30395				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.99999				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.89175				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.37992				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.54650				0.00	0	
Total DNG100 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DNG100									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.35066			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.26494			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.56382			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.86723			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.79434			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.73791			0.00	229,191,200	169,797,800
Total DSY02 SPOT									0.00	229,191,200	169,797,800
Total For DSY02									0.00	229,191,200	169,797,800
DSY03 On 21/11/2024 Spot Bond			8.91500	8.91500	8.91500	105.90602			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.29070			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.85911			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.78000	108.65614	6.78000	108.63613		21,569,892,000.00		3,181,400	10,787,400
Total DV23 SPOT								21,569,892,000.00		3,181,400	10,787,400
Total For DV23								21,569,892,000.00		3,181,400	10,787,400
DV23/R On 27/02/2023 Spot Bond			100.00000	37.84033	100.00000	37.75565		0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.84033	100.00000	37.75565		0.00		0	
Total DV23/R2023 SPOT								0.00		0	
Total For DV23/R2023								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV24 On 18/02/2024 Spot Bond			6.33000	111.84622	6.33000	111.82697			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.91732	9.69000	103.89016			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.91732	9.69000	103.89016			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.40000	97.58990	11.40000	97.56002			0.00	0	2,988,005,30
Total DV29 SPOT									0.00	0	2,988,005,30
Total For DV29									0.00	0	2,988,005,30
DV29/R On 18/02/2029 Spot Bond			10.10000	104.08231	10.10000	104.05398			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.08231	10.10000	104.05398			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	100.67063			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.04491			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.12073			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.01210			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.43477			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.84240			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.65992			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.64432			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.92030				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.06716				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.02237				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.43671				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.08169				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.11256				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.96191				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	106.54158	4.20000	106.52936				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.86500	105.74405	5.86500	105.72743				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.77000	110.94616	6.77000	110.92609				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.00000	109.61057	5.00000	109.57222				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			4.96000	96.65370	4.96000	96.61979				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.80826	2.25000	135.77059				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	145.04874	3.89500	145.00224				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.90700	131.21478	3.90700	131.17269				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.95000	128.55851	3.95000	128.51689				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.64000	111.61084	4.64000	111.57279				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.93000	98.71787	4.93000	98.68331				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	135.80826	2.25000	135.77059				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	153.52383				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	151.06953				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	116.68763				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	115.72776				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	114.13637				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	106.03164				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	107.31508				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN01€ On 23/12/2021 Spot Bond					0.00000	98.10000				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	102.70272				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	104.43738				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.23500	103.91327	9.23500	103.88778				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			10.83000	10.83000	10.83000	96.75541				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.18000	11.18000	11.18000	100.95405				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			9.31500	103.62942	9.31500	102.35033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.31500	9.31500	9.31500	103.26367				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.29000	11.29000	11.29000	76.48377				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.35500	10.35500	10.35500	101.82296				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.29000	11.29000	11.29000	95.84926				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.63109				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.53277				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.54784				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.46138				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.44942				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.99378				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.67785				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	100.75744				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.96817				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.44531				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.60082				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.61748				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	99.97277				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.54524				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.14456				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.32915				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.87417				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.83460				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.93740				0.00	0	
Total ERS3C6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.84250			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.88203			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.82198			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.80297			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.92154			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.12000	105.30568	6.12000	110.27899			0.00	0	500,000,00
Total ES23 SPOT									0.00	0	500,000,00
Total For ES23									0.00	0	500,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	99.73081	10.00000	104.68912			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.36500	100.23743	8.36500	100.21499		58,649,303,664,000.00	7,011,273,600	11,018,714,00	
Total ES26 SPOT								58,649,303,664,000.00	7,011,273,600	11,018,714,00	
Total For ES26								58,649,303,664,000.00	7,011,273,600	11,018,714,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.21205	7.85000	102.19055		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.07000	78.90648	11.01500	79.18535		6,773,013,450,000.00	611,835,000	2,819,998,30	
Total ES33 SPOT								6,773,013,450,000.00	611,835,000	2,819,998,30	
Total For ES33								6,773,013,450,000.00	611,835,000	2,819,998,30	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.47096	7.50000	102.45046		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.61500	77.60084	11.55500	77.95068		84,745,363,000.00	7,296,200	1,224,597,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										84,745,363,000.00	7,296,200	1,224,597,30
Total For ES42										84,745,363,000.00	7,296,200	1,224,597,30
ES42/R On 25/04/2042 Spot Bond			8.50000	101.85934	8.50000	101.83618				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.53811				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.60366				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.37820				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.88220				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.82217				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.85832				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.89780				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.15927				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.22251				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.71959				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB17 On 08/01/2022 Spot Bond					0.00000	101.38167				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.06896				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.67481				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.09274				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.84936				0.00	0	530,000,00
Total FRB24 SPOT										0.00	0	530,000,00
Total For FRB24										0.00	0	530,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.72316				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.78167				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.01500	105.71128	9.01500	105.68581				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.51293				0.00	84,672,800	21,168,200
Total FRB28 SPOT										0.00	84,672,800	21,168,200
Total For FRB28										0.00	84,672,800	21,168,200
FRB29 On 19/04/2026 Spot Bond					0.00000	101.28261				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.21500	101.68542	8.21500	101.66306				0.00	0	
Total FRB30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.98000	174.59323	0.98000	174.55086				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.91000	316.61193	1.91000	316.52720				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.48500	2.48500	2.48500	152.98654				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.72500	199.32881	3.72500	199.26575				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.98000	3.98000	3.98000	106.82763				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	215.28701				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.46000	88.37676	5.46000	88.34470				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.18000	92.14428	5.18000	92.11161				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.57000	6.57000	6.57000	81.01853				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.63000	6.63000	6.63000	80.26015				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	146.28662				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	96.89688				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.01000	173.63651	2.01000	173.58948				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.87000	172.84546	2.87000	172.79459				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.21154				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.47754				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	101.60973				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.98694				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.19569				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.35930				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.81493				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.41252				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	112.88544				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.32847				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.40551				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	110.87468				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.36080				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.33407				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.96016				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.97679				0.00	0	30,000,00
Total FRC297 SPOT										0.00	0	30,000,00
Total For FRC297										0.00	0	30,000,00
FRC29: On 20/06/2024 Spot Bond					0.00000	100.47466				0.00	0	
Total FRC299 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	103.27588				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.48252				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.84134				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.27300				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.68748				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.42356				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.35328				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.40495				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.44358				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	101.86268				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.49521				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.21197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.39997				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.44338				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.45347				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.40914				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.17774				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.39501				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.19695				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.71462				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.00243				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.98639				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.28698				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 13/09/2021 Spot Bond					0.00000	101.92264				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	104.06915				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.09443				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.34599				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.52301				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.79032				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.36836				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	99.98526				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 03/08/2021 Spot Bond					0.00000	101.05101				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.47553				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	100.41634				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.37003				0.00	0	790,000,00
Total FRC348 SPOT										0.00	0	790,000,00

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 FRC348										0.00	0	790,000,00
FRC348 On 31/07/2023 Spot Bond					0.00000	101.29814				0.00	0	590,000,00
Total FRC349 SPOT										0.00	0	590,000,00
Total For FRC349										0.00	0	590,000,00
FRC349 On 31/07/2021 Spot Bond					0.00000	101.17539				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.75773				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.83106				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.31862				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.22552				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.32067				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.28979				0.00	0	2,500,000,00
Total FRC356 SPOT										0.00	0	2,500,000,00
Total For FRC356										0.00	0	2,500,000,00
FRC356 On 31/01/2024 Spot Bond					0.00000	101.30638				0.00	5,000,000,000	2,500,000,00
Total FRC357 SPOT										0.00	5,000,000,000	2,500,000,00
Total For FRC357										0.00	5,000,000,000	2,500,000,00
FRC357 On 31/01/2022 Spot Bond					0.00000	100.93949				0.00	0	400,000,00
Total FRC358 SPOT										0.00	0	400,000,00
Total For FRC358										0.00	0	400,000,00
FRC358 On 14/11/2022 Spot Bond					0.00000	101.44328				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.25702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.24064				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.21677				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.03401				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.88459				0.00	0	300,000,00
Total FRC364 SPOT										0.00	0	300,000,00
Total For FRC364										0.00	0	300,000,00
FRC36 On 31/08/2024 Spot Bond					0.00000	100.93126				0.00	0	300,000,00
Total FRC365 SPOT										0.00	0	300,000,00
Total For FRC365										0.00	0	300,000,00
FRC36 On 20/06/2026 Spot Bond					0.00000	100.58772				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.64382				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.63222				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.41998				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.00822				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.01119				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC371 On 25/04/2023 Spot Bond					0.00000	100.24013				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.23906				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	100.22575				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.65000	2.65000	2.65000	172.99727				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.59000	2.59000	2.59000	173.05262				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.57000	2.57000	2.57000	173.07108				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.40000	102.37535	4.40000	102.34116				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.86000	110.34772	4.86000	110.30930				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.21706				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.57538				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.11783				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.16254				0.00	0	
Total FRJ23 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 FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.61808				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.32491				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.61871				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.55330				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.31735				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.80918				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.32268				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.36800	4.36800	4.36800	97.66727				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.78000	4.78000	4.78000	111.44342				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.61957				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.10159				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			4.92000	109.50618	4.92000	109.46785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.69000	218.53026	4.69000	218.45545				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.06000	107.57254	5.06000	107.53450				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.72000	4.72000	4.72000	217.81731				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.37000	148.55150	3.37000	148.50575				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	128.17020	3.70500	128.12958				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.86000	110.34772	4.86000	110.30930				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.84000	215.36160	4.84000	215.28701				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.89000	214.31763	4.89000	214.24314				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.90000	121.01878	2.90000	150.86587				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.92000	213.69419	4.92000	213.61973				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.06000	107.57254	5.06000	107.53450				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			4.43500	191.01620	4.43500	190.95212				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.81000	97.89323	5.81000	97.85665				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.32500	192.27770	4.32500	192.21377				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.38500	191.58843	4.38500	191.52441				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.43000	203.42211	5.43000	203.34847				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.76000	98.50450	5.76000	98.46782				0.00	0	
Total FRS133 SPOT										0.00	0	
Total For FRS133										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.06000	5.06000	5.06000	107.53450				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.06000	5.06000	5.06000	107.53450				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.04000	106.11588	5.04000	107.80814				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.19500	193.78089	4.19500	193.71713				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.20000	207.97923	5.20000	207.90522				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.32500	192.27770	4.32500	192.21377				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.32500	192.27770	4.32500	192.21377				0.00	0	
Total FRS143 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.61500	188.97233	4.61500	188.90804				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.67000	147.06847	3.67000	147.02197				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.71000	173.91412	1.71000	173.86843				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.67500	188.29661	4.67500	188.23225				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.71500	187.84768	4.71500	187.78326				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.64000	147.21597	3.64000	147.16956				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.19000	193.83896	4.19000	193.77522				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	187.67122				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	17.18726				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.79421				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	99.97283				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	99.96984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.41180				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.27181				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	166.04714				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	184.10590				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	147.02997				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	169.73614				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	32.53287				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.95548				0.00	0	30,000,000.00
Total FRS197 SPOT										0.00	0	30,000,000.00
Total For FRS197										0.00	0	30,000,000.00
FRS197 On 05/08/2025 Spot Bond					0.00000	101.09882				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.99061				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 06/08/2025 Spot Bond					0.00000	100.76529				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	99.99989				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.84526				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.31895				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	100.22868				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.36836				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	101.99474				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	101.00315				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	102.00356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	113.86109				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	110.77505				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.59128				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.27075				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	82.32870				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.88974				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	105.57124				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.24399				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	102.15471				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24{ On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25{ On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25{ On 31/01/2022 Spot Bond					0.00000	100.93949				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25{ On 31/01/2022 Spot Bond					0.00000	100.94154				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25{ On 22/02/2024 Spot Bond					0.00000	96.97592				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25{ On 31/01/2022 Spot Bond					0.00000	100.93539				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25{ On 02/03/2024 Spot Bond					0.00000	100.59345				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	103.02736				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25{ On 24/03/2022 Spot Bond					0.00000	100.63237				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26{ On 25/03/2024 Spot Bond					0.00000	100.45242				0.00	0	
Total FRS260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.86815				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.25742				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	103.05675				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.25937				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	
FRS27 On 14/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.92000	1.92000	1.92000	316.45589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.66000	318.39965	1.66000	318.31660				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.66000	1.66000	1.66000	318.31660				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.95000	174.62125	0.95000	174.57903				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.95000	174.62125	0.95000	174.57903				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.07542				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.76000	103.06656	4.76000	103.03094				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.21000	73.08242	4.21000	111.50278				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	151.42460				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	150.00715				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.72000	2.72000	2.72000	310.81549				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.24000	5.24000	5.24000	106.72849				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			6.71500	113.11414	6.71500	113.09373				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			6.83500	114.69391	6.83500	114.67261				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.37500	111.76507	7.37500	111.74295		51,625,000,000,000.00		7,000,000,000	7,002,800,00	
Total FRX26 SPOT								51,625,000,000,000.00		7,000,000,000	7,002,800,00	
Total For FRX26								51,625,000,000,000.00		7,000,000,000	7,002,800,00	
FRX27 On 07/03/2027 Spot Bond			7.45500	116.00036	7.45500	115.97729				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			7.82500	116.97834	7.82500	116.95354				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.66500	110.89136	8.66500	110.86538				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.96000	107.19124	8.96000	107.16529				0.00	0	127,319,50
Total FRX31 SPOT										0.00	0	127,319,50
Total For FRX31										0.00	0	127,319,50
FRX32 On 31/03/2032 Spot Bond			8.97000	113.54711	8.97000	113.51990				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.74500	78.56541	10.74500	78.54295		128,940,000,000,000.00		12,000,000,000	12,000,000,00	
Total FRX45 SPOT								128,940,000,000,000.00		12,000,000,000	12,000,000,00	
Total For FRX45								128,940,000,000,000.00		12,000,000,000	12,000,000,00	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.64584				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	101.04946				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.77428				0.00	0	
Total FS6B1 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 FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.73678				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.76226				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.76975				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.77619				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.47613				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	100.74054				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.77291				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.72074				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.74547				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.04233				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.58000	112.98403	3.58000	112.94871				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.72270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.56542				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	99.97420				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.31000	110.40967	6.31000	110.39093				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.94203				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.88736				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.96500	104.65431	8.96500	104.62923				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.01622				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.94000				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.54770				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.81772				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.33502				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT27 On 28/09/2023 Spot Bond					0.00000	99.06766				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.45671				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.47513				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.95741				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.66785				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.38092				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.30706				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.48489				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.66602				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.20830				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.09008				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.72107				0.00	0	
Total GRT40 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 GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.14643				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.81022				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.42052				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	99.89257				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	99.88307				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.36637				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.50275				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.44842				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.96962				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.20385				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.60822				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.62366				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.68520				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.15229				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.68617				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.56013				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.52863				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.22236				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.20898				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.20523				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.26000	314.13023	2.26000	314.04319				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.61000	2.61000	2.61000	319.32279				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	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
HWAY3 On 28/08/2030 Spot Bond			9.85500	106.92274	9.85500	106.89434			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.73000	78.84865	4.73000	101.98564			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.08500	91.70458	11.08500	91.67725		77,595,000,000,000.00	7,000,000,000	13,850,000,000	
Total HWAY34 SPOT								'7,595,000,000,000.00	7,000,000,000	13,850,000,000	
Total For HWAY34								'7,595,000,000,000.00	7,000,000,000	13,850,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.38881	100.00000	13.35884			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.14000	90.94146	11.14000	90.91422			0.00	0	5,020,000,000
Total HWAY35 SPOT									0.00	0	5,020,000,000
Total For HWAY35									0.00	0	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.38753	100.00000	13.35756			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	100.20051			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.25160			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.67428			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.23000	154.34971	2.22000	154.35901		500,930,573,120,000.00	224,632,544,000	495,720,353,600	
Total I2025 SPOT								10,930,573,120,000.00	224,632,544,000	495,720,353,600	
Total For I2025								10,930,573,120,000.00	224,632,544,000	495,720,353,600	
I2029 On 31/03/2029 Spot Bond			3.11000	113.58155	3.11000	113.54748		31,155,553,308,000.00	10,017,862,800	251,167,880,000	
Total I2029 SPOT								11,155,553,308,000.00	10,017,862,800	251,167,880,000	
Total For I2029								11,155,553,308,000.00	10,017,862,800	251,167,880,000	
I2033 On 28/02/2033 Spot Bond			3.87000	107.96309	3.90000	107.60318		452,855,365,848,000.00	117,016,890,400	210,547,815,400	
Total I2033 SPOT								12,855,365,848,000.00	117,016,890,400	210,547,815,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2033									52,855,365,848,000.00	117,016,890,400	210,547,815,40
I2038 On 31/01/2038 Spot Bond			4.16000	120.76533	4.16000	120.72555			579,612,380,736,000.00	379,714,514,600	360,437,436,80
Total I2038 SPOT									9,612,380,736,000.00	379,714,514,600	360,437,436,80
Total For I2038									9,612,380,736,000.00	379,714,514,600	360,437,436,80
I2046 On 31/03/2046 Spot Bond			4.16000	109.31799	4.20000	108.54645			984,114,049,984,000.00	236,565,877,400	376,461,397,80
Total I2046 SPOT									34,114,049,984,000.00	236,565,877,400	376,461,397,80
Total For I2046									34,114,049,984,000.00	236,565,877,400	376,461,397,80
I2050 On 31/12/2050 Spot Bond			4.18000	110.56130	4.18000	110.52503			910,842,230,528,000.00	457,139,289,600	314,514,960,60
Total I2050 SPOT									10,842,230,528,000.00	457,139,289,600	314,514,960,60
Total For I2050									10,842,230,528,000.00	457,139,289,600	314,514,960,60
IBL101 On 24/05/2022 Spot Bond			6.17500	6.17500	6.17500	103.64086			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.28601			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.38000	313.28495	2.38000	313.19713			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.87478			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.76789			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.81873			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.07695			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.86028			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.02574			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.69962				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.04646				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.94766				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.41069				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.08352				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.77047				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.72191				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.59077				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.51632				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.74353				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.73976				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	100.35958				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.14448				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.63501				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.66223				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.78643				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.73766				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.94393				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.92129				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.91837				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.91490				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.95755				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.98282				0.00	0	
Total IBL161 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 IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.01206				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.01263				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.96990				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.83344				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.76991				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.79721				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.72752				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.67238				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.03000	1.03000	1.03000	174.50397				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.82000	112.21379	6.82000	112.19301				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.07192				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.35000	174.24837	1.35000	174.20434				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.25000	107.58645	5.25000	107.57131				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.63184				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.59398				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.21500	105.18027	8.21500	105.15725				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.73000	110.91565	9.73000	111.20534				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.56323				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.78500	109.66789	8.78500	109.64213				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.25211				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.87036				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.84535				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.46635				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.96823				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.42086				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.00035				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.36592				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.87686				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.25861				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.43524				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.66500	103.93066	7.66500	103.90930				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	101.76070				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.85572				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.76725				0.00	0	
Total INLV05 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 INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.45673				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.61356				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.47685				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.13766				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.42252				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.33455				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.34051				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.15285				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.72819				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.04139				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.98627				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.96822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.98573				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.28053				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.71948				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.20183				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.45752				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.63895				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.34627				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	101.25269	2.75000	101.24506				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	183.75272	5.08500	183.68790				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.40712				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	99.88572				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV038 On 23/09/2021 Spot Bond					0.00000	100.46410				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.45000	3.45000	3.45000	172.26248				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.00867				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.19000	104.20793	8.19000	104.18494				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.08734				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.19500	8.19500	8.19500	103.23676				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.61628				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.90000	173.73820	1.90000	173.69166			38,000,000,000.00	20,000,000	10,000,000	
Total IV045 SPOT									38,000,000,000.00	20,000,000	10,000,000	
Total For IV045									38,000,000,000.00	20,000,000	10,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	102.75819				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.09444				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.98500	184.84930	4.98500	184.78457				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.36000	99.72067	11.36000	104.35023				0.00	0	
Total IVC040 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 IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.67500	102.69559	6.67500	102.67729				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.49778				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.04793				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	101.12441				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.19178				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.91482				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.74001				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.62277				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.62310				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.05790				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.11641				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.33722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.72343				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.69889				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.59852				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	100.72342				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.42992				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.36373				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	99.92030				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.57340				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.35521				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC178 On 09/07/2023 Spot Bond					0.00000	100.03070				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.88802				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.94774				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.41194				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.26205				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.47763	7.40000	100.45767				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.79561				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.72370				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.91749				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.44193				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.82247	7.23000	103.26998				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.20896				0.00	0	
Total IVC196 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 IVC196										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.85774				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.78130				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.70498				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	99.61954				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	99.54156				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	99.46371				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.38599				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	99.30000				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	99.22159				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	99.14329				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	99.08745				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.15000	4.15000	4.15000	98.98708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.44682				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.16000	103.31802	6.16000	103.30088				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.47663				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.94494				0.00	0	1,000,000,00
Total KAP013 SPOT										0.00	0	1,000,000,00
Total For KAP013										0.00	0	1,000,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	99.93241				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.94940				0.00	0	3,350,000,00
Total KAP015 SPOT										0.00	0	3,350,000,00
Total For KAP015										0.00	0	3,350,000,00
KAP016 On 29/04/2022 Spot Bond					0.00000	101.05853				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.38646				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.12488				0.00	0	1,000,000,00
Total KAP018 SPOT										0.00	0	1,000,000,00
Total For KAP018										0.00	0	1,000,000,00
KAP11 On 24/10/2022 Spot Bond					0.00000	100.65881				0.00	10,300,000,000	8,300,000,00
Total KAP11 SPOT										0.00	10,300,000,000	8,300,000,00
Total For KAP11										0.00	10,300,000,000	8,300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KW01 On 31/10/2027 Spot Bond			8.75500	125.34417	8.75500	125.31498				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.60441				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.42612				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.14000	103.63601	7.14000	103.61615				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.21123				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.16000	105.77560	9.16000	105.74972				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.82519				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.92500	95.48046	11.92500	95.45041				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.21000	100.15466	10.21000	100.12742				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.94249				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.50239				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.01085				0.00	0	
Total LBK32 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 LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.16103				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.20878				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.80107				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.07243				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.03118				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.67000	106.89740	6.67000	106.87825				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.30569				0.00	382,000,000	191,000,00
Total LGL07 SPOT										0.00	382,000,000	191,000,00
Total For LGL07										0.00	382,000,000	191,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.59667				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.48407				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.44059				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.60392				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.63291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.39618				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.81468				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.83715				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.82632				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.78450				0.00	0	5,000,000,00
Total MBF063 SPOT										0.00	0	5,000,000,00
Total For MBF063										0.00	0	5,000,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.56455				0.00	0	2,500,000,00
Total MBF065 SPOT										0.00	0	2,500,000,00
Total For MBF065										0.00	0	2,500,000,00
MBF06 On 16/09/2021 Spot Bond					0.00000	100.39558				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.69221				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.74758				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.58470				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.62314				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03 On 02/11/2022 Spot Bond					0.00000	101.69950				0.00	0	3,300,000,00
Total MBP038 SPOT										0.00	0	3,300,000,00
Total For MBP038										0.00	0	3,300,000,00
MBP04 On 23/02/2023 Spot Bond					0.00000	100.70793				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.03269				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.30526				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.63115				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.95723				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	100.66257				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.21360				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.21794				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.02007				0.00	0	4,880,000,00
Total MBP050 SPOT										0.00	0	4,880,000,00
Total For MBP050										0.00	0	4,880,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.72790				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.21060				0.00	0	
Total MBP052 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 MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.66500	7.66500	7.66500	117.26311				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.98000	109.59889	5.98000	109.58105				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	101.29123				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.39763				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.60668				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.31500	105.04991	8.31500	105.02653				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.56061				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.56500	99.37987	8.56500	99.36022				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.78736				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.92609				0.00	81,150,000	20,287,50
Total MTN09 SPOT										0.00	81,150,000	20,287,50
Total For MTN09										0.00	81,150,000	20,287,50
MTN10 On 11/10/2024 Spot Bond					0.00000	100.60811				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.03389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.83051				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.93278				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.96819				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.44285				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.73704				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.87365				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.55793				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.37012				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.45024				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.28382				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.26500	103.82777	8.26500	103.80454				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN24 On 29/01/2026 Spot Bond					0.00000	101.38758				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.22554				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.24233				0.00	2,000,000,000	1,950,000,000
Total MTN26 SPOT										0.00	2,000,000,000	1,950,000,000
Total For MTN26										0.00	2,000,000,000	1,950,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	100.25444				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	100.19972				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.79137				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.79137				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.84691				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.84684				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.90245				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.37517				0.00	0	
Total N6E26 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 N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.48099				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.92826				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.32711				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.41867				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.49636				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.56768				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.41000	103.61385	6.41000	103.59609				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.76000	110.76154	6.76000	110.74120				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.19500	109.96752	9.19500	109.94022				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.22320				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.15979				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.05431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.28852				0.00	0	250,000,00
Total NBG04G SPOT										0.00	0	250,000,00
Total For NBG04G										0.00	0	250,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	101.06957				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.32500	111.37509	6.32500	111.35624				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.62500	105.49681	5.62500	105.48065				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.56500	113.01537	6.56500	112.99521				0.00	0	44,500,000,00
Total NBK16A SPOT										0.00	0	44,500,000,00
Total For NBK16A										0.00	0	44,500,000,00
NBK17 On 22/04/2026 Spot Bond			7.79000	110.73094	7.79000	110.70782				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			6.15500	104.08629	6.15500	104.06905				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.10500	114.45618	7.10500	114.43434				0.00	0	10,000,000,00
Total NBK20A SPOT										0.00	0	10,000,000,00
Total For NBK20A										0.00	0	10,000,000,00
NBK21 On 21/07/2027 Spot Bond			8.11500	116.92320	8.11500	116.89750				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.25000	107.72766	5.25000	107.71249				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.80000	116.04200	6.80000	116.02091				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24/ On 19/11/2027 Spot Bond			7.84000	116.91415	7.84000	116.88972				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.92742				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.73500	5.73500	5.73500	111.71836				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.38723				0.00	20,000,000	10,000,00
Total NBK25B SPOT										0.00	20,000,000	10,000,00
Total For NBK25B										0.00	20,000,000	10,000,00
NBK26/ On 10/05/2023 Spot Bond			100.00000	32.75740	100.00000	32.68530				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.05845				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.02500	114.26653	8.02500	114.24211				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.65500	112.81922	5.65500	112.80183				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.18500	118.60012	7.18500	118.57700				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.11000	112.10606	6.11000	112.08742				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.78500	109.45688	5.78500	109.43991				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.43722				0.00	0	
Total NBK31B 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 NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.90481				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.96758				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.13626				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.99000	9.99000	9.99000	73.10229				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.19453				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.35823				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.52124				0.00	0	279,000,00
Total NBK43B SPOT										0.00	0	279,000,00
Total For NBK43B										0.00	0	279,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.62443				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.82225				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.23257				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.90170				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.57768				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.90933				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.00278				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.23734				0.00	0	36,590,000,00
Total NBK52B SPOT										0.00	0	36,590,000,00
Total For NBK52B										0.00	0	36,590,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	101.36177				0.00	0	500,000,00
Total NBK53B SPOT										0.00	0	500,000,00
Total For NBK53B										0.00	0	500,000,00
NBK54I On 21/02/2029 Spot Bond					0.00000	101.49436				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.07842				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.98394				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.09069				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.44032				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.85100				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.11801				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	

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 24/02/2027 Spot Bond					0.00000	99.75540				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	99.98787				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	99.98664				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.36893				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			9.16000	106.85838	9.16000	106.83238				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.36581				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.19500	106.32521	9.19500	106.29924				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.36893				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.37379				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.38002				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.33380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.33380				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.70498				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	100.93419				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.88260				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.18433				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.13391				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.74228				0.00	255,782,800	113,945,700
Total NGL04 SPOT										0.00	255,782,800	113,945,700
Total For NGL04										0.00	255,782,800	113,945,700
NGL05 On 26/07/2023 Spot Bond					0.00000	102.45896				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.84392				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.40292				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.49745				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	100.43762				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.42095				0.00	2,600,000,000	9,120,000,000
Total NGLT1A SPOT										0.00	2,600,000,000	9,120,000,000
Total For NGLT1A										0.00	2,600,000,000	9,120,000,000
NGLT1 On 20/10/2023 Spot Bond					0.00000	105.31206				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.56418				0.00	4,000,000,000	2,000,000,000
Total NGT103 SPOT										0.00	4,000,000,000	2,000,000,000
Total For NGT103										0.00	4,000,000,000	2,000,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	103.45240				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.76277				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.70787				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.22867				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.71428				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.62558				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.47622				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	103.05264				0.00	0	
Total NHM009 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 NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.67503				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.90120				0.00	20,000,000	846,000,00
Total NHM012 SPOT										0.00	20,000,000	846,000,00
Total For NHM012										0.00	20,000,000	846,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	101.11677				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.58348				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.39824				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.81773				0.00	200,000,000	200,000,00
Total NHM018 SPOT										0.00	200,000,000	200,000,00
Total For NHM018										0.00	200,000,000	200,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.03782				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	214.24314				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	199.62605				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	150.48632				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.40500	3.40500	3.40500	111.21711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	109.60756				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	149.95682				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	198.05411	3.45000	197.99289				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.47000	3.47000	3.47000	148.00921				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	203.94654				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.48500	202.23175	3.48500	202.16906				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.02500	108.05204	5.02500	108.01393				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.79522				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.55089				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.95991				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	132.98046				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.77063				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.86957				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.16038				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.79269				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.84215				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.03765				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.16830				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.75209				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.80520				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.44536				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	140.49232				0.00	0	
Total NN043 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 NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.14007				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.28877				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	137.89764				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.46739				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.29470				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.78914				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.04093				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	95.73690				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.33500				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.49185				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.05000				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.38512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				500,000,000,000,000.00	5,000,000,000	2,500,000,000
Total NN096 SPOT										10,000,000,000,000.00	5,000,000,000	2,500,000,000
Total For NN096										10,000,000,000,000.00	5,000,000,000	2,500,000,000
NN097 On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				480,000,000,000,000.00	4,800,000,000	2,400,000,000
Total NN097 SPOT										10,000,000,000,000.00	4,800,000,000	2,400,000,000
Total For NN097										10,000,000,000,000.00	4,800,000,000	2,400,000,000
NNF010 On 12/06/2025 Spot Bond					0.00000	100.30630				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF011 On 24/06/2025 Spot Bond					0.00000	113.96000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF012 On 24/06/2025 Spot Bond					0.00000	110.40000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF013 On 15/07/2025 Spot Bond					0.00000	115.84000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF014 On 07/07/2025 Spot Bond					0.00000	114.50000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF015 On 21/09/2023 Spot Bond					0.00000	114.08462				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF016 On 01/08/2022 Spot Bond					0.00000	108.43285				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF017 On 18/11/2021 Spot Bond					0.00000	100.77387				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF018 On 14/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02! On 17/02/2026 Spot Bond					0.00000	91.25708				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02! On 19/04/2022 Spot Bond					0.00000	101.53368				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	108.43285				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03! On 20/07/2021 Spot Bond					0.00000	99.92047				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	101.51834				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03! On 06/08/2021 Spot Bond					0.00000	100.91596				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03! On 17/08/2021 Spot Bond					0.00000	100.74597				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03! On 19/08/2021 Spot Bond					0.00000	100.71627				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03! On 25/08/2021 Spot Bond					0.00000	100.67102				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03! On 25/08/2021 Spot Bond					0.00000	100.67102				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03! On 01/09/2021 Spot Bond					0.00000	100.57043				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03! On 14/09/2021 Spot Bond					0.00000	100.37239				0.00	0	
Total NNF038 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 NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.21018				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.91061				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.26437				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.83208				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.27199				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.78307				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.78453				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.71717				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.58579				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.48192				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.84010				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.80529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.64806				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.60548				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.66880				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.83000	109.10764	6.83000	109.08774				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.51000	199.04327	2.51000	198.98678				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.44500	116.14484	9.44500	116.11556				0.00	0	7,000,000,00
Total NRA028 SPOT										0.00	0	7,000,000,00
Total For NRA028										0.00	0	7,000,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	13.75574	100.00000	13.72530				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	100.67825				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.89667				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.61808				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.38771				0.00	0	1,000,000,00
Total NTC26 SPOT										0.00	0	1,000,000,00
Total For NTC26										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC27 On 12/06/2023 Spot Bond					0.00000	100.42582				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.43145				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.41763				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	100.52693				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.91977				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	100.35340				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.50772				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.00000	106.12589	6.00000	106.10884				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.41700	114.70245	7.41700	114.67975				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			6.19000	108.84457	6.19000	108.82655				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.72000	116.49397	7.72000	116.47000				0.00	0	760,000,0€
Total OML10 SPOT										0.00	0	760,000,0€

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 OML10										0.00	0	760,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.40466				0.00	0	100,000,00
Total OML11 SPOT										0.00	0	100,000,00
Total For OML11										0.00	0	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.39811				0.00	0	200,000,00
Total OML12 SPOT										0.00	0	200,000,00
Total For OML12										0.00	0	200,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.84846				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.80719				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.26389				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.04155				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.72538				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.08867				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.69979				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.83712				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.94189				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.95686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.97182				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.45000	114.10608	7.41500	114.25029			394,860,199,855,000.00	2,066,424,187,900	1,149,181,097,30	
Total R186 SPOT									14,860,199,855,000.00	066,424,187,900	149,181,097,30	
Total For R186									14,860,199,855,000.00	066,424,187,900	149,181,097,30	
R197 On 07/12/2023 Spot Bond			1.31000	320.92372	1.31000	320.84306			25,619,450,968,000.00	19,556,832,800	73,632,771,80	
Total R197 SPOT									25,619,450,968,000.00	19,556,832,800	73,632,771,80	
Total For R197									25,619,450,968,000.00	19,556,832,800	73,632,771,80	
R202 On 07/12/2033 Spot Bond			3.89000	236.40275	3.89000	236.32689			324,455,794,288,000.00	83,407,659,200	196,823,607,50	
Total R202 SPOT									324,455,794,288,000.00	83,407,659,200	196,823,607,50	
Total For R202									324,455,794,288,000.00	83,407,659,200	196,823,607,50	
R2023 On 28/02/2023 Spot Bond			5.17000	106.85435	5.16000	106.85540			015,169,342,197,000.00	389,781,304,100	902,579,278,20	
Total R2023 SPOT									15,169,342,197,000.00	389,781,304,100	902,579,278,20	
Total For R2023									15,169,342,197,000.00	389,781,304,100	902,579,278,20	
R2030 On 31/01/2030 Spot Bond			8.87500	98.47497	8.85500	98.56556			202,600,989,700,000.00	1,712,969,125,600	2,397,402,103,60	
Total R2030 SPOT									202,600,989,700,000.00	1,712,969,125,600	2,397,402,103,60	
Total For R2030									202,600,989,700,000.00	1,712,969,125,600	2,397,402,103,60	
R2032 On 31/03/2032 Spot Bond			9.56000	93.70296	9.54000	93.80368			140,674,984,692,000.00	956,137,550,700	1,165,158,893,40	
Total R2032 SPOT									140,674,984,692,000.00	956,137,550,700	1,165,158,893,40	
Total For R2032									140,674,984,692,000.00	956,137,550,700	1,165,158,893,40	
R2035 On 28/02/2035 Spot Bond			10.16000	93.91233	10.11500	94.19369			647,754,736,472,000.00	555,881,371,700	1,503,667,675,90	
Total R2035 SPOT									647,754,736,472,000.00	555,881,371,700	1,503,667,675,90	
Total For R2035									647,754,736,472,000.00	555,881,371,700	1,503,667,675,90	
R2037 On 31/01/2037 Spot Bond			10.39500	89.40853	10.34000	89.75855			045,356,782,078,000.00	773,964,096,400	1,212,253,614,80	
Total R2037 SPOT									45,356,782,078,000.00	773,964,096,400	1,212,253,614,80	
Total For R2037									45,356,782,078,000.00	773,964,096,400	1,212,253,614,80	
R2040 On 31/01/2040 Spot Bond			10.54500	91.62033	10.48500	92.03255			863,648,273,209,000.00	556,059,580,200	1,217,499,508,40	
Total R2040 SPOT									863,648,273,209,000.00	556,059,580,200	1,217,499,508,40	
Total For R2040									863,648,273,209,000.00	556,059,580,200	1,217,499,508,40	
R2044 On 31/01/2044 Spot Bond			10.61500	88.11610	10.55500	88.53553			521,076,526,904,000.00	143,295,009,600	1,421,941,941,50	
Total R2044 SPOT									521,076,526,904,000.00	143,295,009,600	1,421,941,941,50	
Total For R2044									521,076,526,904,000.00	143,295,009,600	1,421,941,941,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2048 On 28/02/2048 Spot Bond			10.54500	87.31685	10.48500	87.75306		960,131,764,393,500.00	2,651,506,094,300	1,902,477,181,60	
Total R2048 SPOT								10,131,764,393,500.00	651,506,094,300	1,902,477,181,60	
Total For R2048								10,131,764,393,500.00	651,506,094,300	1,902,477,181,60	
R209 On 31/03/2036 Spot Bond			10.12000	72.50024	10.06500	72.80789		838,808,007,560,000.00	576,957,313,000	940,039,764,10	
Total R209 SPOT								18,808,007,560,000.00	576,957,313,000	940,039,764,10	
Total For R209								18,808,007,560,000.00	576,957,313,000	940,039,764,10	
R210 On 31/03/2028 Spot Bond			2.98500	208.43601	2.98500	208.37419		2,523,431,241,000.00	845,370,600	64,054,739,10	
Total R210 SPOT								2,523,431,241,000.00	845,370,600	64,054,739,10	
Total For R210								2,523,431,241,000.00	845,370,600	64,054,739,10	
R212 On 31/01/2022 Spot Bond			0.70000	174.85507	0.70000	174.81400		28,972,597,850,000.00	41,389,425,500	256,968,425,50	
Total R212 SPOT								18,972,597,850,000.00	41,389,425,500	256,968,425,50	
Total For R212								18,972,597,850,000.00	41,389,425,500	256,968,425,50	
R213 On 28/02/2031 Spot Bond			9.25000	88.45132	9.23000	88.54360		553,837,748,150,000.00	708,522,999,800	526,725,660,10	
Total R213 SPOT								13,837,748,150,000.00	708,522,999,800	526,725,660,10	
Total For R213								13,837,748,150,000.00	708,522,999,800	526,725,660,10	
R214 On 28/02/2041 Spot Bond			10.54500	69.14823	10.48500	69.49172		730,936,871,232,000.00	638,306,009,600	661,396,205,50	
Total R214 SPOT								10,936,871,232,000.00	638,306,009,600	661,396,205,50	
Total For R214								10,936,871,232,000.00	638,306,009,600	661,396,205,50	
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.36667		0.00	0	0	
Total RDFB08 SPOT								0.00	0	0	
Total For RDFB08								0.00	0	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.64952		0.00	0	0	
Total RDFB09 SPOT								0.00	0	0	
Total For RDFB09								0.00	0	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.17540		0.00	0	0	
Total RDFB11 SPOT								0.00	0	0	
Total For RDFB11								0.00	0	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.73514		0.00	0	0	
Total RDFB12 SPOT								0.00	0	0	
Total For RDFB12								0.00	0	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.55269		0.00	0	0	
Total RDFB14 SPOT								0.00	0	0	
Total For RDFB14								0.00	0	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.75556		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.37339				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.95687				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.71304				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.53336				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.32562				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.34047				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.22470				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.81208				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.23059				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.85050				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.99593				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.42982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.17143				0.00	0	430,000,00
Total RED151 SPOT										0.00	0	430,000,00
Total For RED151										0.00	0	430,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	100.93884				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.91669				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.88951				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.39304				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.85458				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.86717				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.84933				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.88112				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.01364				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.69577				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
RES49 On 03/08/2023 Spot Bond					0.00000	101.38912				0.00	0	100,000,00
Total RES49 SPOT										0.00	0	100,000,00
Total For RES49										0.00	0	100,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	99.88061				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.03095				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			6.81000	106.79346	6.81000	106.77392				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.26500	95.92568	11.26500	95.89696				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.57000	101.12556	10.57000	101.09711				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.31363				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.54500	101.18949	9.54500	101.16371				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			5.32000	106.72799	5.32000	106.71277				0.00	0	900,000,00
Total SBK23 SPOT										0.00	0	900,000,00
Total For SBK23										0.00	0	900,000,00
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	101.06097				0.00	0	
Total SBN01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBN01										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.16500	113.26093	7.16500	113.23926				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.83803				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.06500	113.68710	6.06500	113.66834				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.26000	104.91509	7.26000	104.89477				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.68000	110.71991	7.68000	110.69712				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.40500	113.69854	6.40500	113.67905				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.59500	111.94960	6.59500	111.92953				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.64500	110.81086	8.64500	110.78495				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.21000	102.82929	4.21000	102.81760				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.42500	107.47378	5.42500	107.45815				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.00000	115.21642	7.00000	115.19488				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.83000	116.55413	7.83000	116.52980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.52500	112.08221	5.52500	112.06533				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.01108				0.00	0	400,000,00
Total SBS47 SPOT										0.00	0	400,000,00
Total For SBS47										0.00	0	400,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.55140				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.63500	106.86627	4.63500	106.85273				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.08000	6.08000	6.08000	113.02051				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.75759				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.95012				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.22673				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.10500	104.17505	5.10500	104.16071				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.05323				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.36878				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS60 On 18/01/2023 Spot Bond					0.00000	100.45342				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.60900				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.65086				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.26100				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.42191				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.51458				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.16080				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.99672				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.63793				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.75000	317.75461	1.75000	317.67095			35,000,000,000.00		20,000,000	10,000,000
Total SBSI11 SPOT									35,000,000,000.00		20,000,000	10,000,000
Total For SBSI11									35,000,000,000.00		20,000,000	10,000,000
SBSI14 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	215.28701			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.85693				0.00	0	
Total SBT101 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT101										0.00	0	
SBT101 On 30/09/2022 Spot Bond					0.00000	103.88918				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT102 On 31/03/2024 Spot Bond					0.00000	103.71334				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT103 On 30/09/2025 Spot Bond					0.00000	103.71636				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.44075				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT201 On 03/12/2023 Spot Bond					0.00000	100.80483				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			7.26000	107.93102	7.26000	107.90999				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.46756				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	102.62165				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	107.27251				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	101.74697				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.26003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT209 SPOT										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	99.05983				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.00648				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.91045				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.87409				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.99215				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.90572				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.94996				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.96104				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.88205				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.96105				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.09531				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.05585				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.31166				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.99265				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.96000	110.76729	6.96000	110.74658				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.95229				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.69552				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.76616				0.00	15,086,860,400	6,046,965,100
Total SOLB01 SPOT										0.00	15,086,860,400	6,046,965,100
Total For SOLB01										0.00	15,086,860,400	6,046,965,100
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.84691				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.25214				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.76785				0.00	0	
Total SPDA13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.81065				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.29560				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.44195				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.43990				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.65660				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.19295				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.10338				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.71058				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.57939				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.39125				0.00	150,000,000	150,000,000
Total SSA07 SPOT										0.00	150,000,000	150,000,000
Total For SSA07										0.00	150,000,000	150,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.21678				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.63500	3.63500	3.63500	147.19418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.39000	114.39245	7.39000	114.36977				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN017 On 28/02/2031 Spot Bond			8.72000	91.53918	8.72000	91.51795				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	97.80648				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 13/10/2023 Spot Bond					0.00000	100.01391				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.56000	109.12400	6.56000	109.10476				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.86000	110.34772	4.86000	110.30930				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.67369				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	101.25165				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.60584				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.34000	2.34000	2.34000	313.47884				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.19272				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 03/11/2022 Spot Bond					0.00000	101.08046				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.11932				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	150.25913				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.06000	5.06000	5.06000	107.53450				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.95000	3.95000	3.95000	107.05178				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	194.06597				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.73570				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.72164				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.68703				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.45691				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.44590				0.00	0	
Total SSN074 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 SSN074										0.00	0	
SSN074 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	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.36403				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.01432				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	107.22700				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.76952				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.50391				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.07964				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.76500	4.76500	4.76500	216.86428				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.19737				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.33851				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.57668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.76127				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.59312				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.52000	94.88519	9.52000	94.86081				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.62307				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.43802				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.21000	93.73471	4.21000	193.54298				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.94500	88.81328	4.94500	213.10188				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.95717				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.91492				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.27614				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 14/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN113 On 10/08/2021 Spot Bond					0.00000	100.88892				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.82421				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 On 11/08/2021 Spot Bond					0.00000	100.82421				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.73968				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	100.72296				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.51379				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.44453				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.39917				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.98500	106.15483	7.98500	106.13212				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.81487				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.28000	103.01671	4.28000	103.00481				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.69719				0.00	0	
Total T16OM2 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 T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.66776				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.73693				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.77060				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.70387	7.21000	102.67962				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.14159				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.84284				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.40951				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.01211				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.72656				0.00	0	110,000,00
Total TFS154 SPOT										0.00	0	110,000,00
Total For TFS154										0.00	0	110,000,00
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.59783				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.16230				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.36972				0.00	0	1,320,000,00

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 TFS157 SPOT										0.00	0	1,320,000,00
Total For TFS157										0.00	0	1,320,000,00
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.46811				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.81144				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.86271				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.25635				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.12683				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.49438				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.81964				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.98802				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.83545				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.28000	103.48365	4.28000	103.47169				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A: On 21/11/2021 Spot Bond					0.00000	101.05744				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.26500	103.12060	4.26500	103.10874				0.00	0	800,000,00
Total TH14A8 SPOT										0.00	0	800,000,00
Total For TH14A8										0.00	0	800,000,00
TH14B: On 21/11/2021 Spot Bond					0.00000	100.92509				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.95167				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.86338				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.17493				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.18103				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.95153				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.43823				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.86024				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.71599				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.79115				0.00	0	
Total TH15A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.41666				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.70456				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.76492				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.73255				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.83258				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.08017				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.13213				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.90167				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.26920				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.86639				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.27971				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.57241				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.17916				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.90334				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.65863				0.00	0	85,866,00
Total TH16A2 SPOT										0.00	0	85,866,00
Total For TH16A2										0.00	0	85,866,00
TH16A: On 21/08/2024 Spot Bond			8.49000	103.36283	8.49000	103.33909				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.97972				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.77815				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.74136				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.77374				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.28460	5.76000	102.26856				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.80610				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.85903				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	100.86197				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.85168				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.92223				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.90313				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.16740				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.29202				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.21873				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.83671				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.88958				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.15948				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.64967				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.38120				0.00	0	
Total TL23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.26000	106.24528	6.26000	106.22748				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.36000	109.53568	7.36000	109.51417				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.54141				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.17439				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.86500	106.60336	7.86500	106.58089				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.45961				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.38510				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.71689				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.95924				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.08000	109.83249	7.08000	109.81173			16,979,256,000.00		2,398,200	1,727,510,90
Total TN23 SPOT									16,979,256,000.00		2,398,200	1,727,510,90
Total For TN23									16,979,256,000.00		2,398,200	1,727,510,90
TN23/R On 06/11/2023 Spot Bond			100.00000	26.30694	100.00000	26.24903				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.40500	107.54604	8.40500	107.52158			62,417,211,000.00		7,426,200	7,161,586,90

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 TN25 SPOT										62,417,211,000.00	7,426,200	7,161,586,90
Total For TN25										62,417,211,000.00	7,426,200	7,161,586,90
TN25/R On 19/08/2025 Spot Bond			100.00000	16.44029	100.00000	16.40350				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.13500	100.36608	9.13500	100.34172				23,515,317,000.00	2,574,200	13,408,597,50
Total TN27 SPOT										23,515,317,000.00	2,574,200	13,408,597,50
Total For TN27										23,515,317,000.00	2,574,200	13,408,597,50
TN27/R On 14/11/2027 Spot Bond			100.00000	10.73955	100.00000	10.71592				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.49000	102.80759	10.49000	102.77887				0.00	0	25,000,000,00
Total TN30 SPOT										0.00	0	25,000,000,00
Total For TN30										0.00	0	25,000,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.86297	8.00000	118.83750				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.82500	94.71711	11.82500	94.68738				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	102.81398	10.75000	102.78457				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	100.69599				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.70381				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.60751	7.61000	100.49095				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.59935				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.95497				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.27000	104.97965	6.27000	104.96203				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.89795				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.15953				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.26857				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.01311				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.01366				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.56000	108.92382	6.56000	108.90462				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.01311				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.01366				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.16760	8.62000	102.14404				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.34114				0.00	0	
Total TRA4B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.81047				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.79756				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.01472				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.90967				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	99.22223				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.28784				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	98.43519				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	97.22569				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	96.74464				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	96.62106				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	96.00527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 _{On} 31/01/2025 Spot Bond					0.00000	101.22104				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 _{On} 31/01/2025 Spot Bond					0.00000	101.58544				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 _{On} 31/01/2025 Spot Bond					0.00000	102.48686				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 _{On} 24/10/2024 Spot Bond					0.00000	101.41961				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC37 _{On} 15/07/2021 Spot Bond					0.00000	105.04855				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 _{On} 21/07/2021 Spot Bond					0.00000	108.86603				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 _{On} 29/07/2021 Spot Bond					0.00000	101.89556				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 _{On} 06/08/2021 Spot Bond					0.00000	101.53577				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 _{On} 16/08/2021 Spot Bond					0.00000	101.38425				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 _{On} 26/08/2021 Spot Bond					0.00000	101.38425				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 _{On} 09/09/2021 Spot Bond					0.00000	100.38033				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC37 On 16/09/2021 Spot Bond					0.00000	100.30203				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.63871				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.80500	109.42139	9.80500	109.39293				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.84250				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.94528				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.99269				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.19802				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.06346				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.88313				0.00	0	500,000,00
Total VKE11 SPOT										0.00	0	500,000,00
Total For VKE11										0.00	0	500,000,00
VKE13 On 27/08/2021 Spot Bond					0.00000	100.74364				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.75103				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.86194				0.00	0	
Total VKE15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.89515				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.32003				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.46520				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.19e+017	435,867,651,000	194,178,872,70
Total for SPOT :										1.19e+017	435,867,651,000	194,178,872,70
Total Futures										1.19e+017	435,867,655,880	194,179,893,76
Total Options										0.00	0	120,45
Grand Total:										1.19e+017	435,867,655,880	194,180,014,22