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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/07/2021

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			11.39592	77.78075	11.32813	78.14050			0.00	0	
ES33	On	04/11/2021	Bond Future			11.64001	74.85874	11.56930	75.22279			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.89413	75.73901	11.82028	76.10760			0.00	0	
ES33	On	05/05/2022	Bond Future			12.15103	72.87767	12.07394	73.25084			0.00	0	
ES33	On	04/08/2022	Bond Future			12.42289	73.72432	11.75000	76.96834			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.95892	76.16604	11.87586	76.66047			0.00	0	
ES42	On	04/11/2021	Bond Future			12.19278	72.74357	12.10598	73.24374			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.42847	73.59959	12.33778	74.10592			0.00	0	
ES42	On	05/05/2022	Bond Future			12.67545	70.23160	12.58055	70.74417			0.00	0	
ES42	On	04/08/2022	Bond Future			12.92943	71.04576	12.22000	74.90340			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	05/08/2021	Bond Future			152.96164	152.96164	153.34951	153.34951			0.00	0	4,07

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	04/11/2021	Bond Future			154.63899	154.63899	155.03187	155.03187			0.00	0	1,34
I2025	On	03/02/2022	Bond Future			154.88792	154.88792	155.28588	155.28588			0.00	0	
I2025	On	05/05/2022	Bond Future			156.76046	156.76046	157.16349	157.16349			0.00	0	
I2025	On	04/08/2022	Bond Future			157.08177	157.08177	157.02000	157.02000			0.00	0	
Total I2025 Future												0.00	0	5,42
Total For I2025												0.00	0	5,42
I2029	On	05/08/2021	Bond Future			112.67858	112.67858	113.52770	113.52770			0.00	0	2,41
I2029	On	04/11/2021	Bond Future			112.74480	112.74480	113.60387	113.60387			0.00	0	2,60
I2029	On	03/02/2022	Bond Future			114.06993	114.06993	114.93942	114.93942			0.00	0	
I2029	On	05/05/2022	Bond Future			114.26011	114.26011	115.14030	115.14030			0.00	0	
I2029	On	04/08/2022	Bond Future			115.66232	115.66232	115.42000	115.42000			0.00	0	
Total I2029 Future												0.00	0	5,02
Total For I2029												0.00	0	5,02
I2033	On	05/08/2021	Bond Future			107.05152	107.05152	107.67460	107.67460			0.00	0	2,31
I2033	On	04/11/2021	Bond Future			106.97751	106.97751	107.60792	107.60792			0.00	0	8,41
I2033	On	03/02/2022	Bond Future			108.23474	108.23474	108.87292	108.87292			0.00	0	
I2033	On	05/05/2022	Bond Future			108.27533	108.27533	108.92140	108.92140			0.00	0	
I2033	On	04/08/2022	Bond Future			109.60409	109.60409	108.66000	108.66000			0.00	0	
Total I2033 Future												0.00	0	10,82
Total For I2033												0.00	0	10,82
I2038	On	05/08/2021	Bond Future			116.76111	116.76111	117.81212	117.81212			0.00	0	7,51
I2038	On	04/11/2021	Bond Future			118.04152	118.04152	119.10458	119.10458			0.00	0	4,91
I2038	On	03/02/2022	Bond Future			117.66434	117.66434	118.74032	118.74032			0.00	0	
I2038	On	05/05/2022	Bond Future			119.08702	119.08702	120.17622	120.17622			0.00	0	
I2038	On	04/08/2022	Bond Future			118.74584	118.74584	121.25000	121.25000			0.00	0	
Total I2038 Future												0.00	0	12,52
Total For I2038												0.00	0	12,52
I2046	On	05/08/2021	Bond Future			106.84256	106.84256	107.17742	107.17742			803,028,680.96	7,516	9,91
I2046	On	04/11/2021	Bond Future			106.17673	106.17673	106.51576	106.51576			798,024,302.68	7,516	15,31
I2046	On	03/02/2022	Bond Future			107.42470	107.42470	107.76820	107.76820			0.00	0	
I2046	On	05/05/2022	Bond Future			106.85568	106.85568	107.20340	107.20340			0.00	0	
I2046	On	04/08/2022	Bond Future			108.16721	108.16721	108.46000	108.46000			0.00	0	
Total I2046 Future												1,601,052,983.64	15,032	25,22
Total For I2046												1,601,052,983.64	15,032	25,22
I2050	On	05/08/2021	Bond Future			107.11385	107.11385	108.49301	108.49301			467,766,182.95	4,367	5,71
I2050	On	04/11/2021	Bond Future			108.28836	108.28836	109.68330	109.68330			472,895,268.12	4,367	8,81
I2050	On	03/02/2022	Bond Future			107.60046	107.60046	109.01213	109.01213			0.00	0	
I2050	On	05/05/2022	Bond Future			108.90143	108.90143	110.33049	110.33049			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	04/08/2022	Bond Future			108.23540	108.23540	112.33000	112.33000			0.00	0	
Total I2050 Future												940,661,451.07	8,734	14,55
Total For I2050												940,661,451.07	8,734	14,55
R186	On	05/08/2021	Bond Future			7.45189	114.71456	7.46413	114.65694		6.53	2,294,291.20	20	75,37
R186	On	04/11/2021	Bond Future			7.64156	115.94429	7.65444	115.88667		6.14	13,449,537.64	116	41,64
R186	On	03/02/2022	Bond Future			7.83690	111.99704	7.85056	111.93910		6.04	0.00	0	
R186	On	05/05/2022	Bond Future			8.04646	113.32554	8.06102	113.26716		5.69	0.00	0	
R186	On	04/08/2022	Bond Future			8.28009	109.35791	8.14000	109.88965			0.00	0	
Total R186 Future												15,743,828.84	136	117,02
R186	On	05/08/2021	Bond Future	8.62	Call			5,279.97000	5.27997	5,337,330	7.70	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			0.62000	0.00062	0,360	7.70	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,324.23000	5.32423	5,381,600	7.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			0.58000	0.00058	0,330	7.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,235.68000	5.23568	5,293,020	7.69	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			0.67000	0.00067	0,390	7.69	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			771.02000	0.77102	747,250	6.26	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			235.39000	0.23539	225,150	6.69	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,728.89000	2.72889	2,762,990	6.27	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			758.39000	0.75839	734,870	6.27	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,760.15000	2.76015	2,794,510	6.27	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			745.92000	0.74592	722,660	6.27	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,697.78000	2.69778	2,731,630	6.26	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,799.21000	1.79921	1,824,510	6.15	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,283.92000	1.28392	1,251,600	6.15	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,087.74000	5.08774	5,135,120	6.69	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			954.27000	0.95427	968,250	5.85	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,406.75000	3.40675	3,362,790	5.85	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			967.96000	0.96796	982,110	5.85	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,376.88000	3.37688	3,333,090	5.85	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			981.80000	0.98180	996,110	5.85	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,347.17000	3.34717	3,303,540	5.85	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,849.03000	1.84903	1,820,660	5.83	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,832.56000	2.83256	2,862,270	5.82	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,879.78000	1.87978	1,851,110	5.82	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,856.57000	2.85657	2,886,440	5.82	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,864.15000	1.86415	1,835,640	5.82	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,881.07000	2.88107	2,911,080	5.83	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			38.08000	0.03808	569,820		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.14	Call		0.00000	0.00000	0,000		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		0.00000	0.00000	531,740		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		38.07000	0.03807	0,000		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		0.00000	0.00000	493,670		0.00	0	
Total R186 Option											0.00	0	30,35
Total For R186											15,743,828.84	136	147,37
R197	On	05/08/2021	Bond Future			321.90765	321.90765	321.86307	321.86307		1,931,445.90	6	1,10
R197	On	04/11/2021	Bond Future			325.43763	325.43763	325.39425	325.39425		0.00	0	1,10
R197	On	03/02/2022	Bond Future			321.11368	321.11368	321.07082	321.07082		0.00	0	
R197	On	05/05/2022	Bond Future			324.99666	324.99666	324.95385	324.95385		0.00	0	
R197	On	04/08/2022	Bond Future			320.66970	320.66970	324.74000	324.74000		0.00	0	
Total R197 Future											1,931,445.90	6	2,25
Total For R197											1,931,445.90	6	2,25
R202	On	05/08/2021	Bond Future			234.69539	234.69539	235.80484	235.80484		1,350,671,969.45	5,755	3,50
R202	On	04/11/2021	Bond Future			237.26896	237.26896	238.39184	238.39184		1,370,228,244.00	5,775	9,50
R202	On	03/02/2022	Bond Future			235.72912	235.72912	236.86607	236.86607		0.00	0	
R202	On	05/05/2022	Bond Future			238.57929	238.57929	239.73023	239.73023		0.00	0	
R202	On	04/08/2022	Bond Future			237.09031	237.09031	239.88000	239.88000		0.00	0	
Total R202 Future											2,720,900,213.45	11,530	13,13
Total For R202											2,720,900,213.45	11,530	13,13
R2023	On	05/08/2021	Bond Future			5.11637	107.33651	5.17994	107.24022	1.24	5,903,508.05	55	13,50
R2023	On	04/11/2021	Bond Future			5.26906	104.58009	5.34493	104.48333	1.20	0.00	0	3,30
R2023	On	03/02/2022	Bond Future			5.43596	105.78408	5.53065	105.68654	1.02	0.00	0	
R2023	On	05/05/2022	Bond Future			5.63575	103.12805	5.76036	103.02957	0.91	0.00	0	
R2023	On	04/08/2022	Bond Future			6.00324	104.33650	6.04000	104.31625		0.00	0	
Total R2023 Future											5,903,508.05	55	16,85
R2023	On	05/08/2021	Bond Future	5.30	Call		223.68000	0.22368	298,210	1.27	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put		42.16000	0.04216	20,400	1.27	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call		235.45000	0.23545	311,440	1.27	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put		38.83000	0.03883	18,530	1.27	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call		212.13000	0.21213	285,140	1.26	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put		45.72000	0.04572	22,440	1.26	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put		582.61000	0.58261	501,640	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call		35.68000	0.03568	50,370	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put		604.92000	0.60492	522,850	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call		37.33000	0.03733	52,570	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put		593.73000	0.59373	512,210	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call		39.05000	0.03905	54,840	0.92	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/02/2022	Bond Future	5.08	Call		92.94000	0.09294	118,180	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		558.39000	0.55839	486,090	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call		87.86000	0.08786	112,090	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		574.04000	0.57404	500,730	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		90.49000	0.09049	115,240	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		566.31000	0.56631	493,520	0.85	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		178.97000	0.17897	149,520	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		610.04000	0.61004	679,320	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		177.47000	0.17747	148,270	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		597.37000	0.59737	666,150	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		180.49000	0.18049	150,790	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		603.70000	0.60370	672,730	0.96	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		0.00000	0.00000	20,250		0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		0.00000	0.00000	0,000		0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		5.51000	0.00551	25,760		0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		0.00000	0.00000	0,000		0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		0.00000	0.00000	14,750		0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		5.50000	0.00550	0,000		0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											5,903,508.05	55	16,85
R2030	On	05/08/2021	Bond Future			9.00218	94.38223	8.96911	94.56824	10.38	0.00	0	59,7!
R2030	On	04/11/2021	Bond Future			9.19264	95.39398	9.15801	95.58249	10.05	0.00	0	74,4!
R2030	On	03/02/2022	Bond Future			9.39019	92.48790	9.35388	92.67887	9.86	0.00	0	
R2030	On	05/05/2022	Bond Future			9.59781	93.58520	9.55973	93.77863	9.26	0.00	0	
R2030	On	04/08/2022	Bond Future			9.82528	90.65976	9.54000	92.06828		0.00	0	
Total R2030 Future											0.00	0	134,24
R2030	On	05/08/2021	Bond Future	10.42	Call		7,735.42000	7.73542	7,549,360	12.65	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call		1,410.91000	1.41091	1,259,530	10.60	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put		399.17000	0.39917	433,800	10.60	0.00	0	7,5!
R2030	On	05/08/2021	Bond Future	8.50	Put		2,755.71000	2.75571	2,920,750	9.71	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call		65.53000	0.06553	44,560	9.71	0.00	0	5,0!
R2030	On	05/08/2021	Bond Future	9.50	Call		3,011.04000	3.01104	2,829,490	11.24	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call		6,361.37000	6.36137	6,175,210	12.30	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		1.78000	0.00178	1,630	12.30	0.00	0	4!
R2030	On	05/08/2021	Bond Future	9.75	Call		4,290.31000	4.29031	4,104,530	11.68	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		21.11000	0.02111	21,340	11.68	0.00	0	4!
R2030	On	05/08/2021	Bond Future	8.83	Put		1,237.17000	1.23717	1,338,510	10.17	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		0.29000	0.00029	0,240	12.64	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		7,127.89000	7.12789	6,941,800	12.49	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	10.30	Put			0.63000	0.00063	0,550	12.49	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			1,428.71000	1.42871	1,541,760	10.11	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			355.88000	0.35588	282,920	10.11	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,508.32000	7.50832	7,694,320	9.52	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			81.01000	0.08101	85,470	11.24	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put			844.59000	0.84459	917,900	10.32	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			736.88000	0.73688	624,180	10.32	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			103.62000	0.10362	110,040	11.14	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,762.74000	2.76274	2,583,150	11.14	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,693.09000	15.69309	15,507,080	13.39	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			449.51000	0.44951	364,840	10.17	0.00	0	40
R2030	On	05/08/2021	Bond Future	10.42	Put			0.27000	0.00027	0,220	12.65	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,785.81000	7.78581	7,599,760	12.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			0.25000	0.00025	0,210	12.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,684.99000	7.68499	7,498,930	12.64	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.00000	0.00000	0,000	13.39	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			0.02000	0.00002	0,010	9.52	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.20	Call			2,171.78000	2.17178	2,063,830	10.02	0.00	0	20
R2030	On	04/11/2021	Bond Future	8.27	Put			5,397.05000	5.39705	5,551,100	9.28	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			392.39000	0.39239	357,930	9.28	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,266.62000	3.26662	3,382,850	9.70	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,120.80000	1.12080	1,048,520	9.70	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,505.64000	11.50564	11,320,280	12.37	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			63.92000	0.06392	67,070	12.37	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			7,710.40000	7.71040	7,534,750	11.55	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			257.76000	0.25776	270,620	11.55	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,755.51000	7.75551	7,579,670	11.56	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			253.91000	0.25391	266,580	11.56	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,665.40000	7.66540	7,489,950	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			10,701.18000	10.70118	10,517,200	12.37	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			93.67000	0.09367	98,200	12.37	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.90	Put			730.11000	0.73011	765,330	10.68	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,664.50000	4.66450	4,511,210	10.68	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.20	Put			1,943.27000	1.94327	2,023,830	10.02	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			261.75000	0.26175	274,810	11.54	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			6,028.66000	6.02866	6,173,960	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			2,907.65000	2.90765	2,799,110	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			632.66000	0.63266	657,120	11.50	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,001.06000	4.00106	3,873,180	10.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,791.31000	1.79131	1,854,400	10.27	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.35	Call		2,685.16000	2.68516	2,581,360	9.92	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		2,705.60000	2.70560	2,792,770	9.92	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put		2,507.87000	2.50787	2,590,300	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		769.67000	0.76967	724,000	9.29	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		2,936.26000	2.93626	2,827,130	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		2,484.13000	2.48413	2,565,970	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		2,964.75000	2.96475	2,855,030	9.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		2,460.30000	2.46030	2,541,550	9.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put		2,131.64000	2.13164	2,204,320	10.11	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,416.29000	3.41629	3,298,000	10.11	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		4,216.80000	4.21680	4,334,890	9.61	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,513.82000	1.51382	1,440,940	9.61	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call		8,099.86000	8.09986	7,933,350	11.50	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		605.05000	0.60505	570,900	8.64	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		4,218.37000	4.21837	4,095,100	9.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,841.21000	1.84121	1,900,260	9.81	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,005.93000	5.00593	4,872,360	9.79	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		3,635.29000	3.63529	3,735,350	9.18	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		6,694.91000	6.69491	6,840,800	8.66	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		932.12000	0.93212	884,580	8.66	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		8,203.06000	8.20306	8,362,340	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		2,560.55000	2.56055	2,467,180	9.18	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,870.36000	1.87036	1,930,220	9.79	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		2,260.39000	2.26039	2,330,550	9.56	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call		5,039.93000	5.03993	4,905,950	9.80	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,855.73000	1.85573	1,915,180	9.80	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		5,074.01000	5.07401	4,939,630	9.81	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put		5,074.68000	5.07468	5,199,300	8.91	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,585.98000	1.58598	1,517,170	8.91	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		8,111.01000	8.11101	7,950,330	10.67	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		960.93000	0.96093	993,680	10.67	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.56	Put		0.00000	0.00000	1,308,870		0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		0.00000	0.00000	0,000		0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		0.00000	0.00000	1,408,520		0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		49.84000	0.04984	0,000		0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		0.00000	0.00000	1,358,680		0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		99.65000	0.09965	0,000		0.00	0	
Total R2030 Option											0.00	0	29,24
Total For R2030											0.00	0	163,45

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/08/2021			9.75886	93.12870	9.70572	93.45309		11.37	0.00	0	34,97
R2032	On	04/11/2021			9.95865	89.98249	9.90321	90.31087		11.66	107,079,163.10	1,190	98,25
R2032	On	03/02/2022			10.16212	91.01894	10.10427	91.35134		11.06	0.00	0	
R2032	On	05/05/2022			10.37167	87.95212	10.31127	88.28865		10.95	0.00	0	
R2032	On	04/08/2022			10.59333	88.96149	10.21000	91.05950			0.00	0	
Total R2032 Future											107,079,163.10	1,190	133,20
R2032	On	05/08/2021	11.36	Call			9,402.34000	9.40234	9,077,940	14.16	0.00	0	
R2032	On	05/08/2021	11.36	Put			0.07000	0.00007	0,060	14.16	0.00	0	
R2032	On	05/08/2021	11.37	Call			9,455.02000	9.45502	9,130,630	14.17	0.00	0	
R2032	On	05/08/2021	11.37	Put			0.06000	0.00006	0,060	14.17	0.00	0	
R2032	On	05/08/2021	11.35	Call			9,349.60000	9.34960	9,025,210	14.15	0.00	0	
R2032	On	05/08/2021	11.35	Put			0.07000	0.00007	0,070	14.15	0.00	0	
R2032	On	04/11/2021	11.70	Put			184.47000	0.18447	201,060	14.17	0.00	0	
R2032	On	04/11/2021	11.71	Call			10,095.94000	10.09594	9,783,920	14.19	0.00	0	
R2032	On	04/11/2021	11.71	Put			181.82000	0.18182	198,180	14.19	0.00	0	
R2032	On	04/11/2021	11.69	Call			9,999.94000	9.99994	9,688,390	14.16	0.00	0	
R2032	On	04/11/2021	9.83	Put			2,459.37000	2.45937	2,623,100	11.48	0.00	0	
R2032	On	04/11/2021	9.83	Call			2,023.25000	2.02325	1,858,600	11.48	0.00	0	70
R2032	On	04/11/2021	12.81	Call			15,246.27000	15.24627	14,920,050	14.63	0.00	0	
R2032	On	04/11/2021	11.69	Put			187.16000	0.18716	203,990	14.16	0.00	0	
R2032	On	04/11/2021	12.81	Put			21.00000	0.02100	23,160	14.63	0.00	0	70
R2032	On	04/11/2021	11.70	Call			10,047.94000	10.04794	9,736,150	14.17	0.00	0	
R2032	On	04/11/2021	9.33	Put			4,320.29000	4.32029	4,556,690	10.79	0.00	0	
R2032	On	04/11/2021	9.33	Call			828.08000	0.82808	736,100	10.79	0.00	0	70
R2032	On	03/02/2022	10.95	Call			6,053.15000	6.05315	5,803,280	12.14	0.00	0	
R2032	On	03/02/2022	10.95	Put			1,356.23000	1.35623	1,438,760	12.14	0.00	0	40
R2032	On	03/02/2022	10.35	Call			3,772.21000	3.77221	3,571,450	11.37	0.00	0	
R2032	On	03/02/2022	10.35	Put			2,371.74000	2.37174	2,503,380	11.37	0.00	0	40
R2032	On	03/02/2022	9.58	Put			4,712.06000	4.71206	4,924,240	10.69	0.00	0	
R2032	On	03/02/2022	10.66	Call			4,902.43000	4.90243	4,674,160	11.75	0.00	0	
R2032	On	03/02/2022	10.66	Put			1,777.38000	1.77738	1,881,510	11.75	0.00	0	5
R2032	On	03/02/2022	10.14	Call			3,090.86000	3.09086	2,910,960	11.17	0.00	0	
R2032	On	03/02/2022	10.14	Put			2,885.36000	2.88536	3,037,860	11.17	0.00	0	5
R2032	On	03/02/2022	9.14	Put			6,610.40000	6.61040	6,868,360	10.19	0.00	0	
R2032	On	03/02/2022	9.62	Call			1,710.68000	1.71068	1,586,130	10.73	0.00	0	27
R2032	On	03/02/2022	10.45	Call			4,121.79000	4.12179	3,911,670	11.48	0.00	0	
R2032	On	03/02/2022	10.45	Put			2,159.92000	2.15992	2,282,200	11.48	0.00	0	15
R2032	On	03/02/2022	9.81	Call			2,167.77000	2.16777	2,022,680	10.91	0.00	0	
R2032	On	03/02/2022	9.81	Put			3,884.89000	3.88489	4,072,200	10.91	0.00	0	15

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	8.91	Put		7,791.71000	7.79171	8,069,620	10.01	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,621.72000	1.62172	1,501,500	10.69	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.43	Call		4,050.98000	4.05098	3,842,700	11.46	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,201.00000	2.20100	2,325,120	11.46	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,086.32000	4.08632	3,877,120	11.47	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,180.37000	2.18037	2,303,570	11.47	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,015.50000	4.01550	3,808,150	11.45	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		814.45000	0.81445	740,010	10.19	0.00	0	9
R2032	On	03/02/2022	Bond Future	11.13	Put		1,147.61000	1.14761	1,218,730	12.40	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.53	Call		4,411.78000	4.41178	4,194,500	11.58	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.53	Put		2,004.29000	2.00429	2,119,410	11.58	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Put		4,560.21000	4.56021	4,768,060	10.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,221.54000	2.22154	2,346,590	11.45	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		539.16000	0.53916	484,670	10.01	0.00	0	19
R2032	On	03/02/2022	Bond Future	11.13	Call		6,800.54000	6.80054	6,539,260	12.40	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		5,854.29000	5.85429	5,619,700	11.69	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,959.75000	1.95975	2,061,690	11.69	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		5,891.76000	5.89176	5,656,500	11.70	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,944.70000	1.94470	2,045,970	11.70	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		5,816.89000	5.81689	5,582,960	11.68	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,974.92000	1.97492	2,077,520	11.68	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		55.63000	0.05563	2,153,640		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		0.00000	0.00000	0,000		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		0.00000	0.00000	2,098,010		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		55.59000	0.05559	0,000		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		0.00000	0.00000	2,042,420		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		0.00000	0.00000	0,000		0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											107,079,163.10	1,190	138,02
R2035	On	05/08/2021	Bond Future			10.45975	92.59753	10.39661	93.01352	12.63	226,678,753.44	2,448	77,08
R2035	On	04/11/2021	Bond Future			10.66508	89.11596	10.59932	89.53691	13.05	255,228,109.44	2,864	46,74
R2035	On	03/02/2022	Bond Future			10.87789	90.14201	10.80931	90.56815	12.42	0.00	0	
R2035	On	05/05/2022	Bond Future			11.08850	86.73316	11.01707	87.16450	12.38	0.00	0	
R2035	On	04/08/2022	Bond Future			11.31331	87.72547	10.73000	91.23255		0.00	0	
Total R2035 Future											481,906,862.88	5,312	123,82
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	11.81	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		45,193.75000	45.19375	45,609,740	11.81	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	11.81	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		2,632.76000	2.63276	2,268,610	13.25	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			213.00000	0.21300	264,840	13.25	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,681.12000	2.68112	3,039,080	11.64	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			45,077.17000	45.07717	45,493,160	11.81	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	11.81	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			140.50000	0.14050	82,470	11.64	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			45,310.46000	45.31046	45,726,450	11.81	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			6,123.98000	6.12398	5,710,220	14.91	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			11.56000	0.01156	13,790	14.91	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.12	Call			1,197.58000	1.19758	1,059,780	12.57	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,470.61000	2.47061	2,665,230	13.19	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Call			2,603.30000	2.60330	2,376,970	13.19	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Call			17,609.02000	17.60902	17,190,160	16.55	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			597.81000	0.59781	655,900	15.19	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			4,407.74000	4.40774	4,110,840	13.92	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,396.70000	1.39670	1,520,750	13.92	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,877.78000	3.87778	4,141,370	12.73	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,175.53000	1.17553	1,039,480	12.55	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put			4,355.80000	4.35580	4,638,950	12.57	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			220.98000	0.22098	243,430	16.55	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			11,450.76000	11.45076	11,051,920	16.55	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			217.14000	0.21714	239,250	16.55	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,353.21000	11.35321	10,955,060	16.55	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			16.58000	0.01658	18,670	16.55	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			7,561.54000	7.56154	7,198,680	15.19	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			2,535.98000	2.53598	2,313,080	13.17	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,531.62000	2.53162	2,729,670	13.17	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,401.36000	4.40136	4,686,260	12.55	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			224.87000	0.22487	247,670	16.55	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,458.57000	1.45857	1,301,210	12.73	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			11,401.99000	11.40199	11,003,490	16.55	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			4,942.25000	4.94225	4,630,370	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			1,202.86000	1.20286	1,311,930	14.15	0.00	0	30
R2035	On	03/02/2022	Bond Future	10.26	Put			5,291.38000	5.29138	5,566,340	11.93	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,766.34000	1.76634	1,615,160	11.93	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			6,925.33000	6.92533	6,602,090	13.73	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			5,997.15000	5.99715	6,293,760	11.73	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,406.82000	1.40682	1,277,290	11.73	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			5,473.51000	5.47351	5,181,010	13.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			1,270.34000	1.27034	1,361,820	13.98	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,024.34000	5.02434	4,743,240	13.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.28	Put		2,159.42000	2.15942	2,304,460	13.03	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.70	Put		8,060.37000	8.06037	8,406,290	11.28	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		727.27000	0.72727	647,050	11.28	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		4,825.50000	4.82550	4,549,830	12.95	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		1,448.07000	1.44807	1,550,970	13.73	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call		4,065.92000	4.06592	3,813,390	12.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		2,705.32000	2.70532	2,878,930	12.69	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.24	Put		2,237.83000	2.23783	2,387,200	12.97	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,786.20000	4.78620	4,511,640	12.94	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		2,278.79000	2.27879	2,430,370	12.94	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		1,958.85000	1.95885	2,092,490	13.20	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,812.73000	2.81273	2,608,780	12.33	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		3,814.41000	3.81441	4,036,600	12.33	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.05	Put		2,657.39000	2.65739	2,828,580	12.72	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put		4,918.83000	4.91883	5,181,590	12.03	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call		1,985.24000	1.98524	1,821,860	12.03	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call		7,592.00000	7.59200	7,257,340	13.98	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		2,258.35000	2.25835	2,408,820	12.95	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,864.65000	4.86465	4,587,880	12.97	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call		4,139.77000	4.13977	3,884,820	12.72	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		6,080.05000	6.08005	5,788,990	13.07	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		2,364.77000	2.36477	2,505,050	13.07	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,001.33000	6.00133	5,712,010	13.04	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		2,399.85000	2.39985	2,541,870	13.04	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,040.66000	6.04066	5,750,460	13.05	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		2,382.25000	2.38225	2,523,390	13.05	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		0.00000	0.00000	3,445,210		0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		0.00000	0.00000	0,000		0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		61.94000	0.06194	3,569,020		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		0.00000	0.00000	0,000		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		0.00000	0.00000	3,507,080		0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		61.87000	0.06187	0,000		0.00	0	
Total R2035 Option											0.00	0	13,18
Total For R2035											481,906,862.88	5,312	137,00
R2037	On	05/08/2021	Bond Future			10.72815	83.60258	10.65491	84.08252	13.88	0.00	0	77,47
R2037	On	04/11/2021	Bond Future			10.92563	84.49877	10.84948	84.98431	13.64	0.00	0	90,90
R2037	On	03/02/2022	Bond Future			11.13027	81.21706	11.05097	81.70849	13.67	0.00	0	
R2037	On	05/05/2022	Bond Future			11.34086	82.18090	11.25830	82.67832	12.99	0.00	0	
R2037	On	04/08/2022	Bond Future			11.56751	78.86697	10.90000	82.89804		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2037 Future												0.00	0	168,41
R2037	On	05/08/2021	Bond Future	12.27	Call			9,692.33000	9.69233	9,212,440	18.11	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			0.32000	0.00032	0,370	18.11	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			9,746.89000	9.74689	9,267,000	18.14	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			0.30000	0.00030	0,350	18.14	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			9,637.70000	9.63770	9,157,810	18.09	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			0.34000	0.00034	0,390	18.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			213.66000	0.21366	239,640	17.46	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			5,092.73000	5.09273	4,729,880	14.92	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call			11,510.48000	11.51048	11,050,540	17.46	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			210.00000	0.21000	235,600	17.46	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			11,558.07000	11.55807	11,097,740	17.46	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			206.40000	0.20640	231,610	17.46	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			11,462.90000	11.46290	11,003,340	17.46	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			8,971.00000	8.97100	8,534,040	16.57	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			412.47000	0.41247	461,050	16.57	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			1,138.36000	1.13836	1,261,050	14.92	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			4,707.34000	4.70734	4,393,150	14.23	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			2,278.87000	2.27887	2,456,110	14.23	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			4,746.09000	4.74609	4,430,620	14.24	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			2,258.16000	2.25816	2,434,120	14.24	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			4,784.95000	4.78495	4,468,190	14.26	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			2,237.63000	2.23763	2,412,300	14.26	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			2,478.66000	2.47866	2,648,760	13.62	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			5,812.66000	5.81266	5,484,310	13.63	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			2,460.54000	2.46054	2,629,610	13.63	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			5,851.43000	5.85143	5,522,050	13.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			2,442.55000	2.44255	2,610,590	13.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			5,773.96000	5.77396	5,446,640	13.62	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			0.00000	0.00000	0,000		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			62.70000	0.06270	4,093,770		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			0.00000	0.00000	0,000		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			0.00000	0.00000	4,031,070		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call			62.62000	0.06262	0,000		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			0.00000	0.00000	3,968,450		0.00	0	
Total R2037 Option												0.00	0	1,20
Total For R2037												0.00	0	169,61
R2040	On	05/08/2021	Bond Future			10.88754	85.37230	10.80418	85.95480		14.36	0.00	0	46,60
R2040	On	04/11/2021	Bond Future			11.08147	86.28748	10.99479	86.87665		14.13	3,969,224.08	46	52,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R2040	On	03/02/2022	Bond Future			11.28241	82.77610	11.19213	83.37232	14.19	0.00	0		
R2040	On	05/05/2022	Bond Future			11.48866	83.75854	11.39465	84.36198	13.47	0.00	0		
R2040	On	04/08/2022	Bond Future			11.71040	80.21185	11.04000	84.53701		0.00	0		
Total R2040 Future											3,969,224.08	46	99,46	
R2040	On	05/08/2021	Bond Future	12.48	Call			10,598.05000	10.59805	10,015,650	19.94	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			0.49000	0.00049	0,590	19.94	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			10,654.79000	10.65479	10,072,380	19.97	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put			50.41000	0.05041	68,210	17.16	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			5,046.28000	5.04628	4,481,580	17.16	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			22,079.37000	22.07937	21,496,870	20.70	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			0.47000	0.00047	0,560	19.97	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			10,541.25000	10.54125	9,958,850	19.91	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			0.00000	0.00000	0,000	20.70	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put			0.52000	0.00052	0,620	19.91	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			412.45000	0.41245	549,730	15.27	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			2,112.30000	2.11230	1,667,080	15.27	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call			11,872.58000	11.87258	11,317,980	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			242.10000	0.24210	276,670	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			11,770.62000	11.77062	11,216,840	18.00	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			247.89000	0.24789	283,280	18.00	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			11,821.59000	11.82159	11,267,390	18.02	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			244.95000	0.24495	279,920	18.02	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,396.75000	2.39675	2,614,600	14.60	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			4,952.12000	4.95212	4,572,160	14.62	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,374.71000	2.37471	2,590,970	14.62	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			4,869.89000	4.86989	4,493,120	14.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,418.98000	2.41898	2,638,430	14.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			4,910.95000	4.91095	4,532,580	14.60	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,280.82000	1.28082	1,388,270	16.23	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			5,994.60000	5.99460	5,605,090	14.29	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,771.46000	2.77146	2,985,390	14.29	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			6,035.21000	6.03521	5,644,420	14.31	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,751.54000	2.75154	2,964,190	14.31	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			5,954.06000	5.95406	5,565,820	14.27	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			11,888.02000	11.88802	12,407,380	12.45	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			639.28000	0.63928	555,200	12.45	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			7,377.00000	7.37700	7,797,060	12.82	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			1,767.18000	1.76718	1,583,800	12.82	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			10,897.77000	10.89777	10,401,780	16.23	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	05/05/2022	Bond Future	11.90	Put			2,791.53000	2.79153	3,006,730	14.27	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			67.28000	0.06728	4,392,440		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			0.00000	0.00000	0,000		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			0.00000	0.00000	4,325,160		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			67.19000	0.06719	0,000		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			0.00000	0.00000	4,257,970		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			0.00000	0.00000	0,000		0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												3,969,224.08	46	105,78
R2044	On	05/08/2021	Bond Future			10.95122	81.98605	10.86777	82.57558		14.94	0.00	0	48,74
R2044	On	04/11/2021	Bond Future			11.13721	82.86495	11.05043	83.46120		14.69	0.00	0	22,68
R2044	On	03/02/2022	Bond Future			11.32973	79.43929	11.23933	80.04270		14.75	0.00	0	
R2044	On	05/05/2022	Bond Future			11.52696	80.38210	11.43282	80.99278		13.99	0.00	0	
R2044	On	04/08/2022	Bond Future			11.73868	76.92191	11.09000	81.16248			0.00	0	
Total R2044 Future												0.00	0	71,38
R2044	On	05/08/2021	Bond Future	12.60	Call			10,915.88000	10.91588	10,326,480	22.18	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			0.76000	0.00076	0,890	22.18	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			10,971.54000	10.97154	10,382,130	22.22	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			0.73000	0.00073	0,850	22.22	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			10,860.14000	10.86014	10,270,750	22.14	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			0.79000	0.00079	0,930	22.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			11,592.48000	11.59248	11,034,810	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			273.82000	0.27382	312,400	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			11,491.73000	11.49173	10,934,930	18.91	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			280.10000	0.28010	319,550	18.91	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			11,542.09000	11.54209	10,984,840	18.93	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			276.91000	0.27691	315,910	18.93	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			2,460.80000	2.46080	2,684,950	15.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			4,864.29000	4.86429	4,483,390	15.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			2,438.12000	2.43812	2,660,630	15.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			4,781.92000	4.78192	4,404,310	15.21	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			2,483.46000	2.48346	2,709,260	15.21	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			4,823.16000	4.82316	4,443,900	15.22	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call			5,797.30000	5.79730	5,404,820	14.49	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			2,721.37000	2.72137	2,939,570	14.49	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			5,837.32000	5.83732	5,443,500	14.50	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			2,700.40000	2.70040	2,917,260	14.50	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			5,757.36000	5.75736	5,366,230	14.47	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			2,742.51000	2.74251	2,962,060	14.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/08/2022	Bond Future	11.08	Put		68.42000	0.06842	4,308,990		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		0.00000	0.00000	0,000		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		0.00000	0.00000	4,240,570		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		68.32000	0.06832	0,000		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		0.00000	0.00000	4,172,250		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		0.00000	0.00000	0,000		0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	71,35
R2048	On	05/08/2021	Bond Future			10.88604	85.44201	10.80250	86.05066	14.59	0.00	0	98,90
R2048	On	04/11/2021	Bond Future			11.06874	81.94674	10.98177	82.56239	15.09	0.00	0	116,0
R2048	On	03/02/2022	Bond Future			11.25738	82.89031	11.16672	83.51329	14.36	0.00	0	
R2048	On	05/05/2022	Bond Future			11.44282	79.45862	11.34843	80.08908	14.38	0.00	0	
R2048	On	04/08/2022	Bond Future			11.63952	80.36636	10.99000	84.75596		0.00	0	
Total R2048 Future											0.00	0	214,95
R2048	On	05/08/2021	Bond Future	12.51	Call		11,023.10000	11.02310	10,414,660	22.30	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1.24000	0.00124	1,450	22.30	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		11,079.69000	11.07969	10,471,250	22.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1.19000	0.00119	1,400	22.34	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		3,055.89000	3.05589	2,529,320	16.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,518.28000	2.51828	3,015,950	14.13	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		1,436.85000	1.43685	1,056,210	15.06	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		1,934.39000	1.93439	2,373,210	14.32	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1.28000	0.00128	1,510	22.25	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		6,281.50000	6.28150	6,885,810	14.30	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		6.46000	0.00646	2,120	14.30	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		229.18000	0.22918	311,260	16.32	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		10,966.41000	10.96641	10,357,990	22.25	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		425.55000	0.42555	255,720	14.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		246.38000	0.24638	135,400	14.13	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		3,900.44000	3.90044	4,472,800	13.92	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		65.62000	0.06562	29,330	13.92	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		727.26000	0.72726	955,270	15.06	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		275.73000	0.27573	315,370	19.46	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		138.84000	0.13884	106,120	14.10	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		11,822.78000	11.82278	11,246,340	19.49	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		272.67000	0.27267	311,880	19.49	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,873.84000	11.87384	11,296,980	19.52	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		269.70000	0.26970	308,490	19.52	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,771.73000	11.77173	11,195,720	19.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	10.30	Put		5.916.85000	5.91685	6,394,260	14.13	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		790.19000	0.79019	651,950	14.13	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	9.60	Put		11,141.40000	11.14140	11,724,330	14.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,653.32000	4.65332	4,271,450	14.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,602.53000	2.60253	2,843,640	14.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,693.90000	4.69390	4,310,250	14.64	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,577.08000	2.57708	2,816,410	14.64	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,734.61000	4.73461	4,349,180	14.65	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,551.87000	2.55187	2,789,420	14.65	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,876.65000	2.87665	3,105,190	15.12	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,793.18000	5.79318	5,394,050	15.08	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,919.10000	2.91910	3,150,430	15.08	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,834.91000	5.83491	5,434,390	15.10	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,897.92000	2.89792	3,127,860	15.10	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,876.47000	5.87647	5,474,550	15.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		0.00000	0.00000	0,000		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		71.01000	0.07101	4,460,610		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		0.00000	0.00000	0,000		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		0.00000	0.00000	4,389,600		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		70.91000	0.07091	0,000		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		0.00000	0.00000	4,318,690		0.00	0	
Total R2048 Option											0.00	0	5,00
Total For R2048											0.00	0	219,95
R209	On	05/08/2021	Bond Future			10.43594	71.19390	10.36756	71.58554	13.98	0.00	0	26,60
R209	On	04/11/2021	Bond Future			10.61815	68.81728	10.54721	69.21350	14.42	0.00	0	6,80
R209	On	03/02/2022	Bond Future			10.80247	69.60993	10.72886	70.01093	13.77	0.00	0	
R209	On	05/05/2022	Bond Future			10.99047	67.29437	10.91407	67.70025	13.70	0.00	0	
R209	On	04/08/2022	Bond Future			11.18687	68.06456	10.58000	71.30162		0.00	0	
Total R209 Future											0.00	0	33,40
R209	On	05/08/2021	Bond Future	11.80	Call		7,584.28000	7.58428	7,192,760	18.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		0.81000	0.00081	0,930	18.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,632.87000	7.63287	7,241,330	18.17	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		0.77000	0.00077	0,870	18.17	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,535.64000	7.53564	7,144,130	18.13	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		0.86000	0.00086	0,990	18.13	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		249.13000	0.24913	204,300	12.78	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		8,603.24000	8.60324	8,236,200	17.73	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		256.03000	0.25603	285,210	17.73	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,646.35000	8.64635	8,278,940	17.75	0.00	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
R209	On	04/11/2021	Bond Future	10.50	Call		2,019.15000	2.01915	1,818,460	14.42	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		252.66000	0.25266	281,470	17.75	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,560.07000	8.56007	8,193,400	17.71	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		259.39000	0.25939	288,940	17.71	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,284.65000	2.28465	2,480,180	14.42	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		6,497.04000	6.49704	6,848,430	12.78	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		870.73000	0.87073	755,450	13.69	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		4,039.73000	4.03973	4,320,670	13.69	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		7,825.95000	7.82595	7,466,330	17.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		324.39000	0.32439	360,990	17.36	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		2,118.01000	2.11801	2,271,780	14.08	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,770.28000	3.77028	3,521,930	14.10	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,098.08000	2.09808	2,250,730	14.10	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,704.38000	3.70438	3,458,290	14.07	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,137.89000	2.13789	2,292,800	14.07	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,737.38000	3.73738	3,490,150	14.08	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,867.44000	4.86744	4,601,090	14.17	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,142.69000	2.14269	2,282,220	14.17	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,900.74000	4.90074	4,633,500	14.19	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,125.72000	2.12572	2,264,360	14.19	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,834.22000	4.83422	4,568,760	14.16	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,159.79000	2.15979	2,300,210	14.16	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		0.00000	0.00000	3,181,930		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		0.00000	0.00000	0,000		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		55.20000	0.05520	3,292,260		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		0.00000	0.00000	0,000		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		0.00000	0.00000	3,237,060		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		55.13000	0.05513	0,000		0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											0.00	0	60,90
R210	On	05/08/2021	Bond Future			208.71947	208.71947	209.05864	209.05864		0.00	0	1,30
R210	On	04/11/2021	Bond Future			208.22265	208.22265	208.56664	208.56664		0.00	0	1,40
R210	On	03/02/2022	Bond Future			210.67019	210.67019	211.01880	211.01880		0.00	0	
R210	On	05/05/2022	Bond Future			210.38540	210.38540	210.73863	210.73863		0.00	0	
R210	On	04/08/2022	Bond Future			212.96736	212.96736	210.65000	210.65000		0.00	0	
Total R210 Future											0.00	0	2,70
Total For R210											0.00	0	2,70
R212	On	05/08/2021	Bond Future			173.11465	173.11465	173.16378	173.16378		6,924,586.00	40	2,40
R212	On	04/11/2021	Bond Future			175.01297	175.01297	175.06354	175.06354		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R212 Future												6,924,586.00	40	2,43
Total For R212												6,924,586.00	40	2,43
R213	On	05/08/2021	Bond Future			9.40238	88.18170	9.36425	88.39546		11.01	0.00	0	9,00
R213	On	04/11/2021	Bond Future			9.59435	85.59802	9.55455	85.81454		11.21	55,638,713.00	650	50
R213	On	03/02/2022	Bond Future			9.79312	86.58348	9.75154	86.80276		10.64	0.00	0	
R213	On	05/05/2022	Bond Future			9.99110	84.07831	9.94770	84.30034		10.47	0.00	0	
R213	On	04/08/2022	Bond Future			10.20403	85.04496	9.89000	86.61768			0.00	0	
Total R213 Future												55,638,713.00	650	9,54
R213	On	05/08/2021	Bond Future	10.85	Call			7,838.65000	7.83865	7,624,870	13.34	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			0.17000	0.00017	0,150	13.34	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,888.14000	7.88814	7,674,360	13.35	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			4,235.63000	4.23563	4,022,870	12.29	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			20.25000	0.02025	21,250	12.29	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			839.44000	0.83944	930,510	10.75	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			0.16000	0.00016	0,140	13.35	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,789.13000	7.78913	7,575,340	13.32	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			703.14000	0.70314	580,450	10.75	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			0.19000	0.00019	0,160	13.32	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,491.11000	7.49111	7,277,320	13.26	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			0.29000	0.00029	0,260	13.26	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			8,195.00000	8.19500	7,992,410	13.39	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			242.13000	0.24213	256,060	13.39	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,106.27000	8.10627	7,904,090	13.36	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			249.33000	0.24933	263,670	13.36	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			8,150.63000	8.15063	7,948,240	13.37	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			245.71000	0.24571	259,840	13.37	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Call			5,527.98000	5.52798	5,360,350	11.51	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			1,196.58000	1.19658	1,248,230	11.51	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			3,432.51000	3.43251	3,297,490	10.83	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			2,133.16000	2.13316	2,217,420	10.83	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			4,323.70000	4.32370	4,462,370	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			4,255.01000	4.25501	4,104,970	11.08	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,674.41000	1.67441	1,743,650	11.08	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,729.95000	2.72995	2,610,860	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,685.28000	2.68528	2,785,470	10.65	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,988.73000	5.98873	6,156,430	9.83	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,319.19000	1.31919	1,243,610	10.16	0.00	0	20
R213	On	03/02/2022	Bond Future	10.15	Call			3,917.60000	3.91760	3,773,350	10.98	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,846.39000	1.84639	1,921,420	10.98	0.00	0	20

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	9.58	Call		2,259.09000	2.25909	2,152,580	10.52	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		3,171.61000	3.17161	3,284,380	10.52	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		6,781.79000	6.78179	6,959,210	9.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		1,454.19000	1.45419	1,373,580	10.23	0.00	0	40
R213	On	03/02/2022	Bond Future	9.97	Call		3,340.47000	3.34047	3,207,380	10.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,196.62000	2.19662	2,282,810	10.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,371.11000	3.37111	3,237,360	10.82	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,175.39000	2.17539	2,260,920	10.82	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,310.22000	3.31022	3,177,760	10.80	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		762.13000	0.76213	710,550	9.83	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,117.91000	1.11791	1,166,520	11.60	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		3,984.23000	3.98423	3,838,790	11.00	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,810.81000	1.81081	1,884,650	11.00	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,575.95000	4.57595	4,719,650	10.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,218.29000	2.21829	2,305,110	10.80	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		577.84000	0.57784	535,980	9.77	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		5,793.57000	5.79357	5,622,900	11.60	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,238.22000	5.23822	5,082,480	11.02	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,785.81000	1.78581	1,852,100	11.02	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,272.60000	5.27260	5,116,400	11.03	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,771.70000	1.77170	1,837,530	11.03	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,203.91000	5.20391	5,048,620	11.01	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,800.04000	1.80004	1,866,780	11.01	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		50.71000	0.05071	1,623,430		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		0.00000	0.00000	0,000		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		0.00000	0.00000	1,572,720		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		50.68000	0.05068	0,000		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		0.00000	0.00000	1,522,040		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		0.00000	0.00000	0,000		0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											55,638,713.00	650	12,35
R214	On	05/08/2021	Bond Future			10.88100	67.69672	10.79750	68.17881	14.84	0.00	0	17,85
R214	On	04/11/2021	Bond Future			11.06362	65.14558	10.97695	65.63314	15.35	0.00	0	1,76
R214	On	03/02/2022	Bond Future			11.25177	65.89563	11.16168	66.38907	14.65	0.00	0	
R214	On	05/05/2022	Bond Future			11.43668	63.39755	11.34315	63.89696	14.63	0.00	0	
R214	On	04/08/2022	Bond Future			11.63234	64.12178	10.98000	67.64264		0.00	0	
Total R214 Future											0.00	0	19,64
R214	On	05/08/2021	Bond Future	12.02	Call		6,533.65000	6.53365	6,052,860	19.45	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		4.33000	0.00433	5,630	19.45	0.00	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
R214	On	05/08/2021	Bond Future	12.03	Call		6,582.47000	6.58247	6,101,600	19.48	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		4.13000	0.00413	5,350	19.48	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,484.79000	6.48479	6,004,080	19.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		4.55000	0.00455	5,930	19.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,923.51000	7.92351	7,482,420	18.60	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		328.00000	0.32800	374,470	18.60	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,965.73000	7.96573	7,524,100	18.62	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		323.99000	0.32399	369,920	18.62	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,007.93000	8.00793	7,565,770	18.65	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		320.03000	0.32003	365,430	18.65	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,234.65000	2.23465	2,433,530	14.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,516.95000	3.51695	3,225,250	14.82	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,278.11000	2.27811	2,479,850	14.82	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,548.51000	3.54851	3,255,370	14.83	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,256.29000	2.25629	2,456,590	14.83	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,580.18000	3.58018	3,285,620	14.84	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,562.14000	4.56214	4,249,950	15.25	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,434.88000	2.43488	2,622,100	15.25	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,497.82000	4.49782	4,187,890	15.22	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,472.43000	2.47243	2,661,910	15.22	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,529.84000	4.52984	4,218,770	15.24	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,453.48000	2.45348	2,641,820	15.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		0.00000	0.00000	3,520,860		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		56.34000	0.05634	0,000		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		0.00000	0.00000	3,464,520		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		0.00000	0.00000	0,000		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		56.42000	0.05642	3,577,280		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		0.00000	0.00000	0,000		0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	19,64
Total for Bond											5,941,711,980.01	42,731	1,361,96
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2048 Future									0.00	0	
Total For R2048									0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
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			780.65800	780.65800	783.26000	783.26000			101,485,540.00	13	68
GOVI On 04/11/2021 GOVI			789.11400	789.11400	791.74900	791.74900			205,169,640.00	26	25

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			798.19600	798.19600	800.86300	800.86300			0.00	0	
GOVI	On	05/05/2022	GOVI			807.65400	807.65400	810.35400	810.35400			0.00	0	
GOVI	On	04/08/2022	GOVI			817.27400	817.27400	819.47000	819.47000			0.00	0	
Total GOVI Future												306,655,180.00	39	98
GOVI	On	05/08/2021	GOVI	719.14	Call			641,200.00000	64.12000	615,180,000		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			641,100.00000	64.11000	615,080,000		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			641,300.00000	64.13000	615,280,000		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			633,490.00000	63.34900	607,140,000		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			633,390.00000	63.33900	607,040,000		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			633,290.00000	63.32900	606,940,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			81,030.00000	8.10300	54,360,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			81,230.00000	8.12300	54,560,000		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			81,130.00000	8.11300	54,460,000		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			221,040.00000	22.10400	194,040,000		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			221,240.00000	22.12400	194,240,000		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			221,140.00000	22.11400	194,140,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			2,000.00000	0.20000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	19,960,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			1,900.00000	0.19000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	20,060,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			2,100.00000	0.21000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	19,860,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												306,655,180.00	39	98
Total for GOVI												306,655,180.00	39	98
AL37	On	05/08/2021	Index Future			794.55900	794.55900	794.16000	794.16000			0.00	0	
AL37	On	04/11/2021	Index Future			803.16700	803.16700	802.76700	802.76700			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	03/02/2022	Index Future			812.41000	812.41000	812.00900	812.00900			0.00	0	
AL37	On	05/05/2022	Index Future			822.03600	822.03600	821.63100	821.63100			0.00	0	
AL37	On	04/08/2022	Index Future			831.82800	831.82800	819.27000	819.27000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			904.30800	904.30800	906.57800	906.57800			0.00	0	
AL7T	On	04/11/2021	Index Future			914.10400	914.10400	916.40300	916.40300			0.00	0	
AL7T	On	03/02/2022	Index Future			924.62400	924.62400	926.95200	926.95200			0.00	0	
AL7T	On	05/05/2022	Index Future			935.58000	935.58000	937.93700	937.93700			0.00	0	
AL7T	On	04/08/2022	Index Future			946.72500	946.72500	940.69000	940.69000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			790.13500	790.13500	792.83500	792.83500			0.00	0	10
ALBI	On	04/11/2021	Index Future			798.69500	798.69500	801.42800	801.42800			0.00	0	10
ALBI	On	03/02/2022	Index Future			807.88700	807.88700	810.65400	810.65400			0.00	0	
ALBI	On	05/05/2022	Index Future			817.45900	817.45900	820.26000	820.26000			0.00	0	
ALBI	On	04/08/2022	Index Future			827.19700	827.19700	829.99000	829.99000			0.00	0	
Total ALBI Future												0.00	0	21
Total For ALBI												0.00	0	21
IGOV	On	05/08/2021	Index Future			288.86300	288.86300	290.26900	290.26900			0.00	0	47
IGOV	On	04/11/2021	Index Future			292.06400	292.06400	293.48700	293.48700			0.00	0	
IGOV	On	03/02/2022	Index Future			295.49600	295.49600	296.93600	296.93600			0.00	0	
IGOV	On	05/05/2022	Index Future			299.06800	299.06800	300.52600	300.52600			0.00	0	
IGOV	On	04/08/2022	Index Future			302.69900	302.69900	301.79000	301.79000			0.00	0	
Total IGOV Future												0.00	0	47
Total For IGOV												0.00	0	47
Total for Index												0.00	0	65
JIBAR f	On	18/08/2021	Jibar Future			3.68500	96.31500	3.81000	96.19000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.75500	96.24500	3.86500	96.13500			0.00	0	30,00
JIBAR f	On	20/10/2021	Jibar Future			3.71000	96.29000	4.02000	95.98000			0.00	0	
JIBAR f	On	17/11/2021	Jibar Future			3.89000	96.11000	4.08000	95.92000			0.00	0	
JIBAR f	On	15/12/2021	Jibar Future			4.09500	95.90500	4.23500	95.76500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			3.96000	96.04000	4.27000	4.27000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.38000	95.62000	4.51000	95.49000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.73500	95.26500	4.81500	95.18500			0.00	0	47
JIBAR f	On	21/09/2022	Jibar Future			5.01000	94.99000	5.02500	94.97500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.25000	94.75000	5.31500	94.68500			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			5.47500	94.52500	5.51500	94.48500			0.00	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
JIBAR F On 21/06/2023 Jibar Future			5.65000	94.35000	5.69000	94.31000			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	
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 :									6,248,367,160.01	42,770	1,394,15
ABCPI3 On 07/12/2023 Spot Bond			2.38300	314.31860	2.38300	314.23068			543,324,000,000.00	228,000,000	739,000,00
Total ABCPI3 SPOT									543,324,000,000.00	228,000,000	739,000,00
Total For ABCPI3									543,324,000,000.00	228,000,000	739,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.60996			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.92081			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.69767	9.65000	100.67174			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.89931			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.61464			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.41115			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.90355			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.81526			0.00	0	
Total ABFN18 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 ABFN18									0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.61481			0.00	0	500,000,00
Total ABFN21 SPOT									0.00	0	500,000,00
Total For ABFN21									0.00	0	500,000,00
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.76698			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.97045			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.01019			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.34884			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.84420			0.00	0	
Total ABFN27 SPOT									0.00	0	
Total For ABFN27									0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.37581			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.52605			0.00	0	
Total ABFN29 SPOT									0.00	0	
Total For ABFN29									0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.49956			0.00	0	
Total ABFN30 SPOT									0.00	0	
Total For ABFN30									0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	101.04820			0.00	0	
Total ABFN31 SPOT									0.00	0	
Total For ABFN31									0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.40476			0.00	0	
Total ABFN32 SPOT									0.00	0	
Total For ABFN32									0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.33257			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.34564				0.00	0	2,500,000.00
Total ABFN34 SPOT										0.00	0	2,500,000.00
Total For ABFN34										0.00	0	2,500,000.00
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.58001				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.98811				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.56883				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.03651				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.71462				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.99860				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.29278				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.83930				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.16401				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.16852				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.17178				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.45850				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.78034				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.81896				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.47669				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.32289				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.43350				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.19476				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.06893				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.60334				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.60328				0.00	0	500,000,00
Total ABK12 SPOT										0.00	0	500,000,00
Total For ABK12										0.00	0	500,000,00
ABKI03 On 13/10/2021 Spot Bond			3.69000	3.69000	3.69000	151.25955				0.00	0	
Total ABKI03 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 ABKI03									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	107.13913	100.00000	106.87483			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.97000	6.97000	6.97000	144.44408			0.00	0	200,000,00
Total ABKI04 SPOT									0.00	0	200,000,00
Total For ABKI04									0.00	0	200,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	24.22158	100.00000	24.16305			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.57000	2.57000	2.57000	151.52915			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.77000	3.77000	3.77000	199.48522		26,390,000,000,000.00	7,000,000,000	3,500,000,00	
Total ABN62 SPOT								26,390,000,000,000.00	7,000,000,000	3,500,000,00	
Total For ABN62								26,390,000,000,000.00	7,000,000,000	3,500,000,00	
ABN63 On 07/12/2033 Spot Bond			4.47000	4.47000	4.47000	224.10649		0.00	0		
Total ABN63 SPOT								0.00	0		
Total For ABN63								0.00	0		
ABN67 On 28/02/2023 Spot Bond			6.76000	6.76000	6.76000	104.58260		0.00	0		
Total ABN67 SPOT								0.00	0		
Total For ABN67								0.00	0		
ABN79 On 21/12/2026 Spot Bond			7.40500	7.40500	7.40500	114.57088		0.00	0		
Total ABN79 SPOT								0.00	0		
Total For ABN79								0.00	0		
ABS13 On 14/05/2022 Spot Bond			4.80000	105.70843	4.80000	105.69480		0.00	0		
Total ABS13 SPOT								0.00	0		
Total For ABS13								0.00	0		
ABS15 On 11/11/2022 Spot Bond			5.29000	107.54094	5.29000	107.52569		0.00	0		
Total ABS15 SPOT								0.00	0		
Total For ABS15								0.00	0		
ABS16 On 11/11/2025 Spot Bond			7.00000	114.55135	7.00000	114.52993		0.00	0		
Total ABS16 SPOT								0.00	0		
Total For ABS16								0.00	0		
ABS17 On 11/11/2027 Spot Bond			8.18000	114.08706	8.18000	114.06221		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.73000	111.53399	5.73000	111.51687				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.78000	107.52850	7.78000	107.50620				0.00	0	1,630,000,00
Total ABS7 SPOT										0.00	0	1,630,000,00
Total For ABS7										0.00	0	1,630,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.35663	100.00000	13.32723				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.73500	318.86516	1.73500	318.78153			3,123,000,000,000.00		1,800,000,000	1,050,000,00
Total ABSI2 SPOT									3,123,000,000,000.00	1,800,000,000	1,050,000,00	
Total For ABSI2									3,123,000,000,000.00	1,800,000,000	1,050,000,00	
ABSI4 On 31/01/2022 Spot Bond			1.07500	172.66383	1.07500	172.62159				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.28000	10.28000	10.28000	102.08621				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.62093				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.60196				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.57848				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.58135				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.22066				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL193 On 20/09/2022 Spot Bond					0.00000	100.60033				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.60033				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.61650				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.61650				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	163.03560				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	165.79543				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.56995				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.56613				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.55187				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.75204				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.78016				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.15214				0.00	0	
Total AECI03 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 AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.19534				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.36165				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.97931				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.89145				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.31018				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.23021				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.06096				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.76750				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.10319				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.10685				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			7.70500	104.23973	7.70500	100.17493				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.11250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.13132				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.15477				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.08994				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.96960				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.98336				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.45000	110.75178	6.45000	110.73236				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.03739				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.10941				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.98578				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.19791				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.53933				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6B On 21/08/2024 Spot Bond					0.00000	101.03732				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.10932				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.61277				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.14291				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.96529				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.07333				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.04632				0.00	0	100,000,00
Total AHF7B2 SPOT										0.00	0	100,000,00
Total For AHF7B2										0.00	0	100,000,00
AHF7C On 21/08/2025 Spot Bond					0.00000	101.14532				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.11113				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.75642				0.00	0	50,000,00
Total AHF7D1 SPOT										0.00	0	50,000,00
Total For AHF7D1										0.00	0	50,000,00
AHF7D On 21/08/2025 Spot Bond					0.00000	101.66665				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.52500	109.51135	7.52500	109.48925				0.00	0	1,155,000,00
Total AIR02 SPOT										0.00	0	1,155,000,00

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 AIR02										0.00	0	1,155,000,00
AIR04 On 29/05/2024 Spot Bond			7.91000	104.81292	7.91000	104.79082				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.34000	94.21374	11.34000	94.18550				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.92000	177.44838	5.92000	177.38195				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.05622				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.36069				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.68897				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.18600				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.82843				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.16249				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.67131				0.00	0	700,000,00
Total APF14 SPOT										0.00	0	700,000,00
Total For APF14										0.00	0	700,000,00
APF15 On 24/02/2023 Spot Bond					0.00000	101.14531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.94086				0.00	0	2,600,000.00
Total APF16 SPOT										0.00	0	2,600,000.00
Total For APF16										0.00	0	2,600,000.00
ASN02 On 07/12/2033 Spot Bond			4.82000	238.86812	4.82000	238.78565				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.83500	216.36255	4.83500	216.28779				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.05000	171.81227	2.05000	171.76566				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.09500	171.77317	2.09500	171.72635				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.66000	189.23862	4.66000	189.17410				0.00	0	
Total ASN154 SPOT										0.00	0	
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	101.25018				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	101.06824				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17: On 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	100.66592				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.43429				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.08000	106.01874	5.08000	105.98126				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.52149				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.52929				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.57763				0.00	12,800,000	5,200,00
Total ASN204 SPOT										0.00	12,800,000	5,200,00
Total For ASN204										0.00	12,800,000	5,200,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.23990				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.40246				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.83250				0.00	0	
Total ASN214 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 ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.66403				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.52107				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.08942				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.07466				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.03379				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.69404				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.49459				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.56425				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.72088				0.00	147,200,000	73,600,000
Total ASN310 SPOT										0.00	147,200,000	73,600,000
Total For ASN310										0.00	147,200,000	73,600,000
ASN31 On 31/03/2029 Spot Bond			4.11500	4.11500	4.11500	106.24124				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.95500	4.95500	4.95500	97.24666				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.53455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.60980				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	101.22708				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.75282				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.19000	104.53051	5.19000	104.49322				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.57371				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.52143				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.55111				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.54995				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.54995				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.88488				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.65916				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN37: On 20/12/2024 Spot Bond					0.00000	100.53946				0.00	20,000,000	10,000,00
Total ASN373 SPOT										0.00	20,000,000	10,000,00
Total For ASN373										0.00	20,000,000	10,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.55942				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	99.95662				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.64026				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.64026				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.26242				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.54421				0.00	80,000,000	40,000,00
Total ASN388 SPOT										0.00	80,000,000	40,000,00
Total For ASN388										0.00	80,000,000	40,000,00
ASN39: On 20/11/2022 Spot Bond					0.00000	100.96122				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.59971				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.54041				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.63538				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.74310				0.00	0	
Total ASN419 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 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	104.38887			0.00	0	
Total ASN421 SPOT									0.00	0	
Total For ASN421									0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.49265			0.00	0	
Total ASN449 SPOT									0.00	0	
Total For ASN449									0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.50823			0.00	0	
Total ASN450 SPOT									0.00	0	
Total For ASN450									0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.68266			0.00	0	
Total ASN453 SPOT									0.00	0	
Total For ASN453									0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.42954			0.00	0	
Total ASN458 SPOT									0.00	0	
Total For ASN458									0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	104.45579			0.00	0	
Total ASN459 SPOT									0.00	0	
Total For ASN459									0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.14276			0.00	0	
Total ASN460 SPOT									0.00	0	
Total For ASN460									0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.14411			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	103.97855		9,741,200,000,000.00	980,000,000	490,000,000	
Total ASN462 SPOT								9,741,200,000,000.00	980,000,000	490,000,000	
Total For ASN462								9,741,200,000,000.00	980,000,000	490,000,000	
ASN46 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	99.87327		0.00	0	0	
Total ASN469 SPOT								0.00	0	0	
Total For ASN469								0.00	0	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.36280		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 ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	99.96247				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	99.95530				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	103.80522				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN474 On 11/08/2021 Spot Bond					0.00000	101.07032				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.55710				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.66391				0.00	184,000,000	92,000,000
Total ASN480 SPOT										0.00	184,000,000	92,000,000
Total For ASN480										0.00	184,000,000	92,000,000
ASN480 On 25/08/2025 Spot Bond					0.00000	105.22661				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.25334		7,228,400,000,000.00		680,000,000	340,000,000	
Total ASN486 SPOT								7,228,400,000,000.00		680,000,000	340,000,000	
Total For ASN486								7,228,400,000,000.00		680,000,000	340,000,000	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.55520				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.70836				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.68830				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 30/09/2021 Spot Bond					0.00000	100.34963				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.60395				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.57550				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.57550				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.54098				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.86966	9.00000	109.42688				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.79168	8.18000	109.75630				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.83000	98.82294	8.83000	98.79961				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.83000	98.82294	8.83000	98.79961				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	99.90171	9.10000	99.87716				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	99.88122	11.05000	99.85155				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	99.88175	11.00000	99.85221				0.00	0	
Total ASN530 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 ASN530									0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.88698	10.50000	99.85875			0.00	0	
Total ASN532 SPOT									0.00	0	
Total For ASN532									0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.88698	10.50000	99.85875		5,040,000,000,000.00	480,000,000	240,000,000	
Total ASN538 SPOT								5,040,000,000,000.00	480,000,000	240,000,000	
Total For ASN538								5,040,000,000,000.00	480,000,000	240,000,000	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.42093			0.00	0	
Total ASN540 SPOT								0.00	0		
Total For ASN540								0.00	0		
ASN54: On 31/01/2030 Spot Bond					0.00000	99.89937			0.00	0	
Total ASN541 SPOT								0.00	0		
Total For ASN541								0.00	0		
ASN54: On 28/11/2022 Spot Bond					0.00000	101.49294			0.00	0	
Total ASN542 SPOT								0.00	0		
Total For ASN542								0.00	0		
ASN54: On 31/07/2023 Spot Bond			10.60000	99.88594	10.60000	99.85744		4,240,000,000,000.00	400,000,000		
Total ASN545 SPOT								4,240,000,000,000.00	400,000,000		
Total For ASN545								4,240,000,000,000.00	400,000,000		
ASN55: On 31/01/2024 Spot Bond			10.47000	98.22489	10.47000	99.85915			0.00	0	
Total ASN557 SPOT								0.00	0		
Total For ASN557								0.00	0		
ASN55: On 31/01/2024 Spot Bond			10.55000	99.88519	10.55000	99.85651			0.00	0	
Total ASN558 SPOT								0.00	0		
Total For ASN558								0.00	0		
ASN56: On 05/02/2024 Spot Bond					0.00000	99.86902			0.00	0	
Total ASN560 SPOT								0.00	0		
Total For ASN560								0.00	0		
ASN56: On 24/04/2025 Spot Bond					0.00000	100.00007			0.00	0	200,000,000
Total ASN568 SPOT								0.00	0	200,000,000	
Total For ASN568								0.00	0	200,000,000	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.83422			0.00	0	
Total ASN569 SPOT								0.00	0		
Total For ASN569								0.00	0		
ASN57: On 13/02/2023 Spot Bond					0.00000	100.64575			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.52146				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.56841				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.29898				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.69826				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	101.14400				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.78136				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.51565				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	99.84471	9.22000	99.87558				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.25106				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.17487				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 22/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60(On 24/04/2023 Spot Bond					0.00000	100.05024				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.04312				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	101.14658				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.90117				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	99.87573				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	100.52927				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	101.47807				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61(On 21/12/2026 Spot Bond					0.00000	100.58288				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61(On 10/08/2021 Spot Bond					0.00000	101.01972				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61(On 11/08/2021 Spot Bond					0.00000	101.51713				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61(On 28/02/2024 Spot Bond					0.00000	101.14585				0.00	400,000,000	200,000,000
Total ASN617 SPOT										0.00	400,000,000	200,000,000

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 ASN617										0.00	400,000,000	200,000,000
ASN617 On 11/08/2021 Spot Bond					0.00000	101.44852				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	101.54799				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	101.08295				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	101.02593				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	100.89927				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN622 On 19/08/2021 Spot Bond					0.00000	100.98084				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN623 On 21/12/2026 Spot Bond					0.00000	100.55154				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 25/08/2021 Spot Bond					0.00000	100.83798				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN625 On 25/11/2021 Spot Bond					0.00000	100.83798				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN626 On 28/02/2024 Spot Bond					0.00000	101.24309				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 08/09/2021 Spot Bond					0.00000	100.60203				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN631 On 02/04/2026 Spot Bond					0.00000	100.39689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.81425				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.76244				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.70680				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63: On 27/09/2021 Spot Bond					0.00000	100.42466				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64: On 30/09/2021 Spot Bond					0.00000	103.47373				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64: On 01/10/2021 Spot Bond					0.00000	100.32013				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.83371				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.35256				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.27921				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64: On 20/10/2021 Spot Bond					0.00000	100.07454				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65: On 22/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total ASN650 SPOT										0.00	0	30,000,000.00
Total For ASN650										0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65 On 27/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.47500	105.58826	5.47500	105.57276				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.13107	9.30000	103.10559				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.08950				0.00	20,000,000	10,000,000
Total BAW22 SPOT										0.00	20,000,000	10,000,000
Total For BAW22										0.00	20,000,000	10,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	101.07621				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.95638				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.81731				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.36727				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.43000	101.18331	6.43000	101.16581				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.98945				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.04387				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.71178				0.00	0	
Total BAW36 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 BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.97783				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.59238				0.00	0	100,000,00
Total BAYA64 SPOT										0.00	0	100,000,00
Total For BAYA64										0.00	0	100,000,00
BAYA67 On 31/03/2023 Spot Bond			8.65000	8.65000	8.65000	104.68304				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.89000	10.89000	10.89000	108.49055				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.53993				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.36495				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.52071				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.52087				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.52886				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.84187				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.60995				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.60110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.62754				0.00	0	300,000,00
Total BAYA81 SPOT										0.00	0	300,000,00
Total For BAYA81										0.00	0	300,000,00
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.60942				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.62691				0.00	0	200,000,00
Total BAYA83 SPOT										0.00	0	200,000,00
Total For BAYA83										0.00	0	200,000,00
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.59161				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.62674				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.59242				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.62702				0.00	0	100,000,00
Total BAYA87 SPOT										0.00	0	100,000,00
Total For BAYA87										0.00	0	100,000,00
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.60953				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.58781				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.60958				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.57493				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.71424				0.00	0	200,000,00
Total BAYB13 SPOT										0.00	0	200,000,00
Total For BAYB13										0.00	0	200,000,00
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.71424				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.73199				0.00	0	200,000,00
Total BAYB16 SPOT										0.00	0	200,000,00
Total For BAYB16										0.00	0	200,000,00
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.71493				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.99030				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.75002				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.83500	7.83500	7.83500	103.64587				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.85034				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.45818				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.36685				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.78699				0.00	0	
Total BDX33 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 BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.44000	109.21576	7.44000	109.19408				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.06888				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.62030				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.45000	105.42289	6.45000	105.40434				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.61008				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.19968				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.29018				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.59411				0.00	0	4,000,000,00
Total BGL17 SPOT										0.00	0	4,000,000,00
Total For BGL17										0.00	0	4,000,000,00
BGL18 On 30/09/2022 Spot Bond					0.00000	101.79959				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.66147				0.00	0	100,000,00
Total BGL19 SPOT										0.00	0	100,000,00
Total For BGL19										0.00	0	100,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	104.32964				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.94367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.06088				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.37097				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.19000	109.09864	6.19000	109.08057				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.70481				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.83016				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.84238				0.00	600,000,000	300,000,000
Total BID14 SPOT										0.00	600,000,000	300,000,000
Total For BID14										0.00	600,000,000	300,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.03325				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.93319				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.25111				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.55600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.28700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 ₀ On 03/01/2025 Spot Bond					0.00000	64.99700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 ₀ On 11/08/2021 Spot Bond					0.00000	100.96069				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 ₀ On 06/07/2026 Spot Bond					0.00000	55.19200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 ₀ On 01/12/2021 Spot Bond					0.00000	100.71524				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 ₀ On 23/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 ₀ On 09/10/2023 Spot Bond					0.00000	100.04120				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 ₀ On 19/11/2022 Spot Bond					0.00000	100.93416				0.00	400,000,000	400,000,000
Total BPPF19 SPOT										0.00	400,000,000	400,000,000
Total For BPPF19										0.00	400,000,000	400,000,000
BPPF2 ₀ On 19/11/2024 Spot Bond					0.00000	100.65901				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 ₀ On 26/02/2023 Spot Bond					0.00000	99.82084				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 ₀ On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 ₀ On 16/07/2023 Spot Bond					0.00000	100.15628				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 ₀ On 03/08/2021 Spot Bond					0.00000	99.89576				0.00	0	
Total BPPF24 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 BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	99.88711				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.19331				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.20772				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	99.90071				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	99.89572				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	99.89139				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.26906				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.43031				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.44414				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.33000	110.32120	7.33000	110.29951				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.56000	111.71964	7.56000	111.69699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.33000	112.76401	8.33000	112.73900				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.60000	102.81641	9.60000	101.70021				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.82895				0.00	0	100,000,00
Total CGR42 SPOT										0.00	0	100,000,00
Total For CGR42										0.00	0	100,000,00
CGR43 On 08/02/2022 Spot Bond					0.00000	101.61629				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.92508				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.24460				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.33265				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.06160				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.06542				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	164.81158	3.14000	164.67992				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.02000	2.02000	2.02000	164.31863				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN315 On 20/03/2023 Spot Bond			4.77000	111.82008	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	100.21209				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.22000	111.58010	7.22000	111.55860				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	114.44054	8.70700	117.96300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.70923				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.82461				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.70271	10.98000	102.67289				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.63800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	119.73596	6.50000	115.97100				0.00	0	
Total CLN384 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 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	100.56423				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.18537				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.17540				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			2.02000	171.83836	2.02000	171.79186				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.27000	138.50454	5.27000	138.45485				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.71000	136.50177	5.71000	136.45118				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	
CLN456 On 17/11/2021 Spot Bond					0.00000	101.14677				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.05735				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.11023				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.65000	105.76007	6.65000	105.74126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.97779				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.57014				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.75985				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.26824				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	77.98337	100.00000	77.82454				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN487 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	101.12736				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.14500	102.61861	6.14500	102.60170				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.45000	102.55680	6.45000	102.53881				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN493 On 28/03/2022 Spot Bond					0.00000	100.75611				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.65833				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN495 On 29/08/2022 Spot Bond					0.00000	100.95370				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.85000	112.82691	6.85000	112.80626				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.90353				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.23867				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.25183				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.65832				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.59748				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.86740				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.68147				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.65091				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.60271	9.96000	103.57534				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.37628	10.01000	102.34896				0.00	0	
Total CLN517 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 CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.07043				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.69413	9.60000	101.33379				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.66730				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.92538				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.48111	9.20000	103.45582				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.77333				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.41221				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.41437				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.85653				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.15951				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.66730				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.61180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.11833				0.00	0	100,000,00
Total CLN534 SPOT										0.00	0	100,000,00
Total For CLN534										0.00	0	100,000,00
CLN534 On 18/07/2025 Spot Bond			9.06000	104.47530	9.06000	104.45014				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.97994				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.13444				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	140.26200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.90027				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.26082				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.53000	110.33535	8.53000	110.30990				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.58000	107.87137	8.58000	107.84675				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.67000	107.32047	8.67000	107.29572				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55 On 18/04/2028 Spot Bond					0.00000	312.01169				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.16774				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.16517				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.01643				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.14860				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	119.47800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.23212				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.91616	10.19000	101.93790				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.53000	107.83153	8.53000	107.80705				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.22705				0.00	0	
Total CLN564 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 CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.95625				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.73368				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.84277				0.00	100,000,000	50,000,000
Total CLN567 SPOT										0.00	100,000,000	50,000,000
Total For CLN567										0.00	100,000,000	50,000,000
CLN567 On 11/02/2024 Spot Bond					0.00000	101.15945				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.76000	106.32407	8.76000	106.29929				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.22664				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.16568				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.65691				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.66865				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.11342				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.40662				0.00	50,000,000	25,000,000
Total CLN579 SPOT										0.00	50,000,000	25,000,000
Total For CLN579										0.00	50,000,000	25,000,000
CLN579 On 10/05/2024 Spot Bond					0.00000	101.20596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.84685				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.73964				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.10322				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.82399				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.03999				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.74455				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.60993				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.60598				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.60533				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.43661				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.69000	142.66204	3.69000	114.96580				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN593 On 24/11/2024 Spot Bond					0.00000	100.99927				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.42917				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.99927				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.54512				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.38389				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.67945				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.60598				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.60598				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.61700				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.12601				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.16928				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.10384				0.00	0	
Total CLN605 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 CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.79277				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.11742				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.98220				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.21439	9.32000	102.18895				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	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.04087				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.59679				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.77636				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.94788				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.84686				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.43555				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.43800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.11610				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.17693				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.82397				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.97282				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	99.97299				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.07148				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.86200				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.46000	103.61231	6.46000	103.59441				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.22767				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.21174				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN628 On 31/07/2034 Spot Bond			11.97500	61.85929	11.97500	82.12952				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.05193				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.23000	105.03239	9.23000	105.00621				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.22211				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.04487				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.34715				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.18505				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.22897				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.98325				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.21654				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.30079				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	101.07309				0.00	0	
Total CLN639 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 CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.32778				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.10382				0.00	0	200,000,00
Total CLN643 SPOT										0.00	0	200,000,00
Total For CLN643										0.00	0	200,000,00
CLN64 On 21/11/2024 Spot Bond					0.00000	100.98865				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.59459				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	99.95603				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.59562				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.21654				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.86953				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.21654				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.97527				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.21654				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 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	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.68289				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.28567				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.25758				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.14400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.38500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	112.44600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	134.85900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.27820				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.45857				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.46120				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/05/2023 Spot Bond					0.00000	107.07479				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN666 On 18/09/2024 Spot Bond					0.00000	102.35380				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.99241				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.34632				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.72992				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.21817	143.43276	4.21817	116.52548				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.21817	143.43276	4.21817	116.52623				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.37412				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.44823				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.56389				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.32750				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.39821				0.00	0	
Total CLN681 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 CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.71634				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.53927				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.55448				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.47567				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.65878				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.65857				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.57813				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.41473				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.57823				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.48063				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.88858				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.53844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.97924				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.26968				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.78892				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.04535				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.34642				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.51534				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.67587				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.11894				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.48593				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.48529				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.68916				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN709 On 26/08/2025 Spot Bond					0.00000	100.56469				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.25501				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.50291				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.62806				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.01147				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.56849				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.56849				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.56849				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.27487				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.62184				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.25320				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.58155				0.00	0	
Total CLN721 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 CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.75411				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	79.30522				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.52197				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.52197				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.52197				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.53147				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.53147				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.53147				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	81.85534				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	82.91654				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.56976				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 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 CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.63409				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.32923				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	92.63635				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.62605				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.65448				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	104.60700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.21303				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.19800				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.52689				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	99.90202				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.87535				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN745 On 31/01/2030 Spot Bond					0.00000	99.88140				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.08641				0.00	260,000,000	130,000,000
Total CLN746 SPOT										0.00	260,000,000	130,000,000
Total For CLN746										0.00	260,000,000	130,000,000
CLN747 On 21/12/2021 Spot Bond					0.00000	100.57819				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	99.87951				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.59437				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.37018				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	99.89969				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.90221				0.00	2,000,000,000	1,000,000,000
Total CLN755 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN755										0.00	2,000,000,000	1,000,000,000
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 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 CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.34900				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.33862				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	21.17536				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.83500	103.66764	7.83500	103.64587				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.13249				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.05000	108.74925	8.05000	108.72581				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			9.78000	107.47855	9.78000	107.45052				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.57000	110.62020	6.57000	110.60066				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			7.28500	105.69009	7.28500	105.66944				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.09000	99.04742	11.09000	99.01821				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.18000	97.82730	10.18000	97.80076				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			9.65000	9.65000	9.65000	105.55813				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	101.10807				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.57817				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.49608				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.20887				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	101.11009				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.93050				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.74413				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.54998				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.46513				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DNG10 On 10/12/2021 Spot Bond					0.00000	100.76085			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.32015			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.96710			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.06363			0.00	0	550,000,00
Total DSY02 SPOT									0.00	0	550,000,00
Total For DSY02									0.00	0	550,000,00
DSY03 On 21/11/2024 Spot Bond			8.93000	8.93000	8.93000	106.16417			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.46854			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.04639			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.77000	108.91186	6.77000	108.89183			0.00	0	20,617,80
Total DV23 SPOT									0.00	0	20,617,80
Total For DV23									0.00	0	20,617,80
DV23/R On 27/02/2023 Spot Bond			100.00000	38.87134	100.00000	38.78436			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.87134	100.00000	38.78436			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.32000	112.10197	6.32000	112.08271			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	104.24379	9.69000	104.21655			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.24379	9.69000	104.21655			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.45000	97.71139	11.45000	97.68133			0.00	0	240,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29 SPOT										0.00	0	240,000,00
Total For DV29										0.00	0	240,000,00
DV29/R On 18/02/2029 Spot Bond			10.10000	104.42283	10.10000	104.39440				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.42283	10.10000	104.39440				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	100.84988				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.23263				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.30927				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.16776				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.62114				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.04230				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.85574				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.82991				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.11410				0.00	0	2,500,000,00
Total DVFB25 SPOT										0.00	0	2,500,000,00
Total For DVFB25										0.00	0	2,500,000,00
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.24110				0.00	0	
Total DVFB26 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 DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.91175				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.32315				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.90615				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.31035				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.17232				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	99.94250	4.20000	99.93100				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.85500	105.94984	5.85500	105.93323				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.76000	111.21220	6.76000	111.19211				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.08000	109.30836	5.08000	109.26994				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.08000	94.14529	5.08000	94.11200				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	134.74488	2.25000	134.70757				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.93000	145.29801	3.93000	145.25141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.94200	131.37555	3.94200	131.33336				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.98500	127.03196	3.98500	126.99079				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.72000	111.30177	4.72000	111.26363				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.05000	96.25620	5.05000	96.22225				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	134.74488	2.25000	134.70757				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	157.30512				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	154.78947				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	119.57590				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	118.59580				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	116.93208				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	108.63036				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	109.91947				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.12840				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	105.20345				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	106.97797				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.25000	104.18320	9.25000	104.15760				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			10.93000	10.93000	10.93000	96.82420				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.28000	11.28000	11.28000	101.02363				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			9.33000	103.89010	9.33000	102.62870				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.33000	9.33000	9.33000	103.52661				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.42000	11.42000	11.42000	76.49904				0.00	0	
Total EMM07P 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 EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.43500	10.43500	10.43500	101.88105				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.42000	11.42000	11.42000	95.77418				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.82295				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.70299				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.72299				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.64416				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.62728				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.16518				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.86854				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.94764				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	101.14280				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.62154				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	100.77359				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.79518				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.14952				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.73571				0.00	100,000,000	50,000,00
Total EQT005 SPOT										0.00	100,000,000	50,000,00
Total For EQT005										0.00	100,000,000	50,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	99.94322				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.50868				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	101.05131				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	101.00347				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	101.12777				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	101.01303				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.06082				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.98822				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.96524				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.10860				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.11000	105.53034	6.11000	105.51309				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.05304	10.00000	100.02652				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.38000	100.45063	8.38000	100.42811			83,800,000,000.00		10,000,000	3,810,000,00
Total ES26 SPOT									83,800,000,000.00		10,000,000	3,810,000,00
Total For ES26									83,800,000,000.00		10,000,000	3,810,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.47041	7.85000	102.44886				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.35500	77.64728	11.28500	77.99747			113,550,000,000.00		10,000,000	3,366,702,20
Total ES33 SPOT									113,550,000,000.00		10,000,000	3,366,702,20
Total For ES33									113,550,000,000.00		10,000,000	3,366,702,20
ES33/R On 15/09/2033 Spot Bond			7.50000	102.71728	7.50000	102.69673				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.92000	76.03536	11.83500	76.52014				0.00	0	2,497,286,80
Total ES42 SPOT										0.00	0	2,497,286,80
Total For ES42										0.00	0	2,497,286,80
ES42/R On 25/04/2042 Spot Bond			8.50000	102.13773	8.50000	102.11451				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	100.71287				0.00	0	
Total EXX04 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 EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.79719				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.57369				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.05663				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.99782				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.03205				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.07979				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.95737				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.42059				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.88909				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.54670				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	102.22558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.86083				0.00	464,000,000	232,000,00
Total FRB22 SPOT										0.00	464,000,000	232,000,00
Total For FRB22										0.00	464,000,000	232,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.27708				0.00	20,000,000	10,000,00
Total FRB23 SPOT										0.00	20,000,000	10,000,00
Total For FRB23										0.00	20,000,000	10,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.53483				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.96735				0.00	0	400,000,00
Total FRB25 SPOT										0.00	0	400,000,00
Total For FRB25										0.00	0	400,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.97618				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.03000	105.95776	9.03000	105.93220				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.76510				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.47424				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.23000	101.89643	8.23000	101.87399				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.10000	172.64190	1.10000	172.59954			2,200,000,000.00		2,000,000	1,000,00
Total FRBI22 SPOT									2,200,000,000.00		2,000,000	1,000,00
Total For FRBI22									2,200,000,000.00		2,000,000	1,000,00
FRBI23 On 07/12/2023 Spot Bond			1.90300	317.67851	1.90300	317.59378			0.00		0	243,000,00
Total FRBI23 SPOT									0.00		0	243,000,00
Total For FRBI23									0.00		0	243,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI25 On 31/01/2025 Spot Bond			2.53500	2.53500	2.53500	151.70786				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.78100	199.41722	3.78100	199.35391			37,810,000,000,000.00	10,000,000,000	5,500,000,000	
Total FRBI28 SPOT									17,810,000,000,000.00	10,000,000,000	5,500,000,000	
Total For FRBI28									17,810,000,000,000.00	10,000,000,000	5,500,000,000	
FRBI29 On 31/03/2029 Spot Bond			4.06000	4.06000	4.06000	106.64795			0.00	0		
Total FRBI29 SPOT									0.00	0		
Total For FRBI29									0.00	0		
FRBI33 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	214.51425			0.00	0		
Total FRBI33 SPOT									0.00	0		
Total For FRBI33									0.00	0		
FRBI46 On 31/03/2046 Spot Bond			5.57000	87.23951	5.57000	87.20765			0.00	0		
Total FRBI46 SPOT									0.00	0		
Total For FRBI46									0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.31000	90.45370	5.31000	90.42137			0.00	0		
Total FRBI50 SPOT									0.00	0		
Total For FRBI50									0.00	0		
FRBZ02 On 28/10/2024 Spot Bond			6.44000	6.44000	6.44000	81.52709			0.00	0		
Total FRBZ02 SPOT									0.00	0		
Total For FRBZ02									0.00	0		
FRBZ03 On 10/12/2024 Spot Bond			6.49000	6.49000	6.49000	80.78377			0.00	0		
Total FRBZ03 SPOT									0.00	0		
Total For FRBZ03									0.00	0		
FRC169 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	145.06235			0.00	0		
Total FRC169 SPOT									0.00	0		
Total For FRC169									0.00	0		
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0		
Total FRC178 SPOT									0.00	0		
Total For FRC178									0.00	0		
FRC181 On 06/08/2023 Spot Bond					0.00000	96.63906			0.00	0		
Total FRC181 SPOT									0.00	0		
Total For FRC181									0.00	0		
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total FRC207 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 FRC207										0.00	0	
FRC207 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	
FRC227 On 31/01/2022 Spot Bond			2.13000	171.74278	2.13000	171.69578				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC237 On 31/01/2022 Spot Bond			2.99000	170.99911	2.99000	170.94832				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC257 On 13/02/2022 Spot Bond					0.00000	101.44294				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC257 On 14/03/2022 Spot Bond					0.00000	100.66708				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC257 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	
FRC257 On 17/07/2027 Spot Bond					0.00000	101.80040				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	103.19660				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC277 On 30/01/2023 Spot Bond					0.00000	99.94041				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC277 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	99.89661				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	100.99231				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC287 On 20/12/2023 Spot Bond					0.00000	100.62600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.31048				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.57456				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.59293				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.28599				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.54714				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.52662				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.14554				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.16548				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.72081				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.77564				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.68434				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	101.06788				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.48943				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.85539				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.62944				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.53569				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.61450				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.67339				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.63329				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.69902				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.39830				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.60691				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.67320				0.00	0	
Total FRC319 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 FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.68850				0.00	160,200,000	80,100,00
Total FRC323 SPOT										0.00	160,200,000	80,100,00
Total For FRC323										0.00	160,200,000	80,100,00
FRC32 On 20/06/2026 Spot Bond					0.00000	100.62098				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.35786				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.60438				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.36585				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.88939				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	101.17116				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.16446				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.48901				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	102.08512				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.46614				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.25965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.51009				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.79461				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.94994				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.55915				0.00	480,000,000	240,000,00
Total FRC343 SPOT										0.00	480,000,000	240,000,00
Total For FRC343										0.00	480,000,000	240,000,00
FRC34 On 15/10/2022 Spot Bond					0.00000	100.17632				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	101.21958				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.72232				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.72991				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.58200				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.49842				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	101.35572				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	100.96123				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	102.04714				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.52224				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.41902				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.52462				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.48875				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.50803				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	101.08164				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.65437				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.45066				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.43161				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.40270				0.00	0	
Total FRC362 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 FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.22785				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.12299				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.18261				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	100.89837				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 26/08/2021 Spot Bond					0.00000	100.80080				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.85047				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC36: On 26/08/2021 Spot Bond					0.00000	100.57038				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.54363				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.54820				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.77299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC371 On 25/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.77000	2.77000	2.77000	171.13892				0.00	0	690,000,00
Total FRC66 SPOT										0.00	0	690,000,00
Total For FRC66										0.00	0	690,000,00
FRC69 On 31/01/2022 Spot Bond			2.71000	2.71000	2.71000	171.19097				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.69000	2.69000	2.69000	171.20833				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.45000	102.27573	4.45000	102.24149				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.98000	107.39371	4.98000	107.35602				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.16951				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.70543				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.26256				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.99085				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.77362				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.49594				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.78311				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.32755				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.49033				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.98565				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.49860				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.49800	4.49800	4.49800	95.53042				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.90000	4.90000	4.90000	108.47117				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.56031				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.03694				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.04000	106.56620	5.04000	106.52863				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.77000	217.73082	4.77000	217.65591				0.00	0	
Total FRS109 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 FRS109										0.00	0	
FRS11C On 31/01/2038 Spot Bond			5.18000	104.66477	5.18000	104.62746				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11Z On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	217.02320				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11Z On 31/01/2025 Spot Bond			3.42000	147.30925	3.42000	147.26377				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11E On 31/01/2038 Spot Bond			3.70500	126.92045	3.70500	126.88028				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11E On 31/01/2038 Spot Bond			4.98000	107.39371	4.98000	107.35602				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12C On 07/12/2033 Spot Bond			4.92000	214.58892	4.92000	214.51425				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12C On 07/12/2033 Spot Bond			4.97000	213.55375	4.97000	213.47917				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12Z On 31/01/2025 Spot Bond			2.95000	120.00723	2.95000	149.60473				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12Z On 07/12/2033 Spot Bond			5.00000	212.93553	5.00000	212.86101				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12Z On 31/01/2038 Spot Bond			5.18000	104.66477	5.18000	104.62746				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12F On 31/03/2028 Spot Bond			4.47000	191.38731	4.47000	191.32303				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12I On 31/01/2038 Spot Bond			5.93000	95.14466	5.93000	95.10885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.36000	192.64409	4.36000	192.57994				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.42000	191.95741	4.42000	191.89317				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.51000	202.74874	5.51000	202.67503				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.88000	95.74597	5.88000	95.71006				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.18000	5.18000	5.18000	104.62746				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.16000	104.93389	5.16000	104.89656				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.23000	194.14158	4.23000	194.07759				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.28000	207.26825	5.28000	207.19416				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.36000	192.64409	4.36000	192.57994				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.36000	192.64409	4.36000	192.57994				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.76100	199.65600	3.76100	199.59272				0.00	0	3,000,000.00
Total FRS145 SPOT										0.00	0	3,000,000.00
Total For FRS145										0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			3.72000	145.83809	3.72000	145.79187				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.83000	172.00370	1.83000	171.95806				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.71000	188.67780	4.71000	188.61321				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.75000	188.23051	4.75000	188.16586				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.69000	145.98443	3.69000	145.93828				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.22500	194.19944	4.22500	194.13546				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.76000	4.76000	4.76000	188.05420				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	16.43595				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.90084				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.14893				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.16378				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 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 FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.60083				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.47668				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	166.52985				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	186.91783				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	149.66823				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	172.46974				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	28.23743				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.11321				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.28142				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.17549				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.94877				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 14/10/2025 Spot Bond					0.00000	100.19025				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.01949				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 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	
FRS213 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	
FRS217 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	
FRS218 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	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.48336				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 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	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.57446				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS225 On 21/12/2027 Spot Bond					0.00000	100.55915				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS227 On 31/07/2022 Spot Bond					0.00000	102.30853				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 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	
FRS229 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.19713				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond					0.00000	102.17288				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 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 FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	109.33721				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	111.44363				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	100.96114				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.49315				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	83.59999				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.19397				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	106.19591				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.36910				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.17678				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 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 FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	101.08164				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	101.08402				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	97.67086				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	101.07687				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.75978				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	104.69421				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.01837				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.74051				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.10208				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS262 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	
FRS263 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	
FRS264 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	
FRS265 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	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.47850				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	104.79517				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.48207				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 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	
FRS270 On 05/07/2022 Spot Bond					0.00000	102.54711				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	100.40620				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS273 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 FRS273										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.99500	1.99500	1.99500	316.94570				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.73500	318.86516	1.73500	318.78153				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.73500	1.73500	1.73500	318.78153				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.07000	172.66824	1.07000	172.62601				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.07000	172.66824	1.07000	172.62601				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.25101				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.88000	100.04070	4.88000	100.00609				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.29000	72.27277	4.29000	110.55267				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.84000	2.84000	2.84000	150.15886				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	148.75302				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.79500	2.79500	2.79500	311.37967				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.23000	5.23000	5.23000	106.92421				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.63000	113.63117	6.63000	113.61091				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.81000	110.16494	6.81000	110.14490				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.21500	112.75009	7.21500	112.72825				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.41000	116.49669	7.41000	116.47366				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.84000	112.12924	7.84000	112.10581				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.63500	106.51882	8.63500	106.49395				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.92000	107.76281	8.92000	107.73684				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.10000	112.93561	9.10000	112.90814				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.66500	79.38543	10.66500	79.36289				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.80114				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.20574				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.93936				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.89361				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.92470				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.93384				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.97719				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.68257				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	100.90022				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.93929				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.88953				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.92723				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.29692				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.66000	112.80483	3.66000	112.76939				0.00	0	
Total GRL35 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 GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.89556				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.72265				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.28766				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.30000	110.65630	6.30000	110.63754				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.09803				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.06808				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.98000	104.92009	8.98000	104.89491				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.18509				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.11094				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.73392				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.99436				0.00	0	200,000,00
Total GRT25G SPOT										0.00	0	200,000,00
Total For GRT25G										0.00	0	200,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	101.52370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.25199				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.61566				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.64065				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.13740				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.83499				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.55182				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.48756				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.66394				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.86246				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.38699				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.90559				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT40 On 20/11/2022 Spot Bond					0.00000	99.90572				0.00	4,000,000,000	2,000,000,000
Total GRT40 SPOT										0.00	4,000,000,000	2,000,000,000
Total For GRT40										0.00	4,000,000,000	2,000,000,000
GRT41 On 20/11/2024 Spot Bond					0.00000	100.31649				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.98322				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.59892				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.05299				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.05776				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.53418				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.67616				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.14765				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.15792				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.35800				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.77056				0.00	0	
Total HC5T5 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 HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.83107				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.88341				0.00	200,000,000	100,000,000
Total HILB09 SPOT										0.00	200,000,000	100,000,000
Total For HILB09										0.00	200,000,000	100,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.33531				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.86519				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.73876				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.71969				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.41312				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.38832				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.38131				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.33500	314.65258	2.33500	314.56497				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.68500	2.68500	2.68500	319.68458				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.91500	106.90301	9.91500	106.87443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.78000	78.58688	4.78000	101.91005			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.32500	85.94861	11.32500	85.92247			0.00	0	9,550,000,00
Total HWAY34 SPOT									0.00	0	9,550,000,00
Total For HWAY34									0.00	0	9,550,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.16986	100.00000	9.14934			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.38500	85.12254	11.38500	85.09651			0.00	0	6,520,000,00
Total HWAY35 SPOT									0.00	0	6,520,000,00
Total For HWAY35									0.00	0	6,520,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.16854	100.00000	9.14803			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	100.36759			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.12644			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.84307			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.35000	152.69918	2.27000	153.06884		99,253,895,000,000.00	42,235,700,000	503,894,900,00	
Total I2025 SPOT								99,253,895,000,000.00	42,235,700,000	503,894,900,00	
Total For I2025								99,253,895,000,000.00	42,235,700,000	503,894,900,00	
I2029 On 31/03/2029 Spot Bond			3.30000	112.48523	3.19000	113.31995		16,923,720,000,000.00	5,128,400,000	221,772,418,80	
Total I2029 SPOT								16,923,720,000,000.00	5,128,400,000	221,772,418,80	
Total For I2029								16,923,720,000,000.00	5,128,400,000	221,772,418,80	
I2033 On 28/02/2033 Spot Bond			4.01000	106.86783	3.95000	107.47749		103,417,907,218,000.00	25,790,001,800	203,589,268,90	
Total I2033 SPOT								103,417,907,218,000.00	25,790,001,800	203,589,268,90	
Total For I2033								103,417,907,218,000.00	25,790,001,800	203,589,268,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Spot Bond			4.35000	116.56079	4.28000	117.59650			535,789,500,000,000.00	123,170,000,000	332,939,790,50
Total I2038 SPOT									15,789,500,000,000.00	123,170,000,000	332,939,790,50
Total For I2038									15,789,500,000,000.00	123,170,000,000	332,939,790,50
I2046 On 31/03/2046 Spot Bond			4.33000	106.65920	4.31000	106.98133			218,248,021,000,000.00	50,403,700,000	336,196,554,10
Total I2046 SPOT									18,248,021,000,000.00	50,403,700,000	336,196,554,10
Total For I2046									18,248,021,000,000.00	50,403,700,000	336,196,554,10
I2050 On 31/12/2050 Spot Bond			4.38000	106.92997	4.31000	108.29453			422,623,572,000,000.00	96,489,400,000	252,666,815,80
Total I2050 SPOT									22,623,572,000,000.00	96,489,400,000	252,666,815,80
Total For I2050									22,623,572,000,000.00	96,489,400,000	252,666,815,80
IBL101 On 24/05/2022 Spot Bond			6.16500	6.16500	6.16500	103.85473			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.43850			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.45500	313.81849	2.45500	313.73010			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.04080			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.93470			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.98420			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.22313			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.02582			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.20269			0.00	0	
Total IBL128 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 IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.86028				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.19415				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.12426				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.57298				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.24527				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.94777				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.88767				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.71440				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.64321				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.90184				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.89724				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.54526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.33754				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.78304				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.81685				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	100.89180				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.08823				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.01023				0.00	1,200,000,000	600,000,000
Total IBL156 SPOT										0.00	1,200,000,000	600,000,000
Total For IBL156										0.00	1,200,000,000	600,000,000
IBL157 On 21/01/2023 Spot Bond					0.00000	100.01221				0.00	1,000,000,000	500,000,000
Total IBL157 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL157										0.00	1,000,000,000	500,000,000
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	101.12062				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	
Total For IBL161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL162 On 13/04/2024 Spot Bond					0.00000	100.17867				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.18493				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	99.97693				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.99496				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.92812				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.96120				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.88625				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.83629				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.09629				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.09956				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.15000	1.15000	1.15000	172.55545				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.81000	112.48780	6.81000	112.46700				0.00	0	
Total IBL60 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 IBL60									0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	99.96478			0.00	0	
Total IBL65 SPOT									0.00	0	
Total For IBL65									0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.47000	172.31784	1.47000	172.27382			0.00	0	
Total IBL67 SPOT									0.00	0	
Total For IBL67									0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.24000	107.78166	5.24000	107.76651			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.77892			0.00	600,000,000	300,000,00
Total IBL95 SPOT									0.00	600,000,000	300,000,00
Total For IBL95									0.00	600,000,000	300,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	101.76481			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.23000	105.41282	8.23000	105.38972			0.00	0	
Total IDCG06 SPOT									0.00	0	
Total For IDCG06									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.83000	110.64498	9.83000	110.91214			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.74310			0.00	0	
Total IDCG10 SPOT									0.00	0	
Total For IDCG10									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.80000	109.91111	8.80000	109.88525		9,741,600,000,000.00	0.00	1,107,000,000	1,107,000,00
Total IDCG11 SPOT								9,741,600,000,000.00	0.00	1,107,000,000	1,107,000,00
Total For IDCG11								9,741,600,000,000.00	0.00	1,107,000,000	1,107,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.09662			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.03207			0.00	0	
Total IDCG14 SPOT									0.00	0	
Total For IDCG14									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.03373			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.65435				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.14286				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.58725				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.19307				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.53368				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.06665				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.06665				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.05654				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.61398				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.68000	104.14260	7.68000	104.12116				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	100.44113				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV01 On 12/08/2024 Spot Bond					0.00000	103.10308				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.00354				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.71470				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.82190				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.75588				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.40266				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.60932				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.51571				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.52494				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.34888				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.90188				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.21405				0.00	0	
Total IPF24 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 IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.16660				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.14284				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.16367				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.45938				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.91104				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.38852				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.63866				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.77184				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.53398				0.00	2,220,000,000	1,110,000,000
Total IPFG01 SPOT										0.00	2,220,000,000	1,110,000,000
Total For IPFG01										0.00	2,220,000,000	1,110,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	99.96982	2.75000	99.96228				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.12000	184.15024	5.12000	184.08520				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.58871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.72871				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.57000	3.57000	3.57000	170.44784				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.16953				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.18000	104.48635	8.18000	104.46327				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.26842				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.18500	8.18500	8.18500	103.51098				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.85709				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.01500	171.84271	2.01500	171.79624			846,300,000,000.00	420,000,000	220,000,000	
Total IV045 SPOT									846,300,000,000.00	420,000,000	220,000,000	
Total For IV045									846,300,000,000.00	420,000,000	220,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	102.93383				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.34576				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV19A On 31/03/2028 Spot Bond			5.02000	185.24292	5.02000	185.17796				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.38500	99.90651	11.38500	99.93766				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.66500	102.91928	6.66500	102.90093				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.69552				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.26135				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	99.50361				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	99.90794				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.08253				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.93836				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.83203				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.80244				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.22819				0.00	0	
Total IVC145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.28617				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.51166				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.90343				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.87884				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.84556				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	100.89514				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.62000				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.52576				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.75655				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.52484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.28328				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.05041				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.12434				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.63559				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.48703				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.71728	7.40000	100.69729				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.96561				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.92754				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.10373				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.62346				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.80823	7.23000	99.90195				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC196 On 29/12/2021 Spot Bond					0.00000	100.37991				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.24000	100.81678	7.24000	100.72937				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				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	99.90147				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	99.82496				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.74858				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	99.66415				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	99.58610				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	99.50818				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.43039				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	99.34487				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	99.26638				0.00	0	
Total IVZ060 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 IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.21039				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	99.10978				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		560,000,000,000,000.00		25,600,000,000	25,600,000,00	
Total IVZ063 SPOT								50,000,000,000,000.00		25,600,000,000	25,600,000,00	
Total For IVZ063								50,000,000,000,000.00		25,600,000,000	25,600,000,00	
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	100.67827				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.15000	103.52664	6.15000	103.50946				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.64585				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.10639				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.10433				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	98.81211				0.00	0	550,000,00
Total KAP015 SPOT										0.00	0	550,000,00
Total For KAP015										0.00	0	550,000,00
KAP016 On 29/04/2022 Spot Bond					0.00000	99.94512				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.56877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.31630				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.65841				0.00	0	250,000,00
Total KAP11 SPOT										0.00	0	250,000,00
Total For KAP11										0.00	0	250,000,00
KW01 On 31/10/2027 Spot Bond			8.77000	125.61369	8.77000	125.58440				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.01922				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.82620				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.13000	103.88311	7.13000	103.86323				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.52606				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.15000	106.11447	9.15000	106.08853				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.10045				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.00500	95.49174	12.00500	95.46148				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.20000	100.49871	10.20000	100.47140				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK30 On 20/09/2021 Spot Bond					0.00000	99.35294				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.77895				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.19343				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.35770				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.44499				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.03537				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.46859				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.19695				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.66000	107.13921	6.66000	107.12003				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.47825				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.77275				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.67197				0.00	240,000,000	120,000,000
Total LGL09 SPOT										0.00	240,000,000	120,000,000

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 LGL09										0.00	240,000,000	120,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.63371				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.80898				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.94735				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.57256				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.98868				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.01610				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.95908				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.93223				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.71715				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.53575				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.83136				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.89829				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.73042				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.77874				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.59690				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.87039				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.98768				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.45153				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.78975				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.09611				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.82068				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.37441				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.38202				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 23/08/2022 Spot Bond					0.00000	101.16504				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.88105				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.36912				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.68000	7.68000	7.68000	117.50060				0.00	0	3,236,480,00
Total MMIG04 SPOT										0.00	0	3,236,480,00
Total For MMIG04										0.00	0	3,236,480,00
MMIG0 On 12/08/2022 Spot Bond			5.96000	109.83389	5.96000	109.81607				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	101.46527				0.00	240,000,000	120,000,00
Total MMIG06 SPOT										0.00	240,000,000	120,000,00
Total For MMIG06										0.00	240,000,000	120,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.58012				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.78713				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.33000	105.26530	8.33000	105.24183				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.74837				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.58000	99.54303	8.58000	99.52332				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.95701				0.00	800,000,000	400,000,00
Total MTN07 SPOT										0.00	800,000,000	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN07										0.00	800,000,000	400,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.09828				0.00	600,000,000	300,000,000
Total MTN09 SPOT										0.00	600,000,000	300,000,000
Total For MTN09										0.00	600,000,000	300,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	100.80664				0.00	310,000,000	155,000,000
Total MTN10 SPOT										0.00	310,000,000	155,000,000
Total For MTN10										0.00	310,000,000	155,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	101.20671				0.00	2,000,000,000	2,000,000,000
Total MTN12 SPOT										0.00	2,000,000,000	2,000,000,000
Total For MTN12										0.00	2,000,000,000	2,000,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	99.02917				0.00	400,000,000	200,000,000
Total MTN13 SPOT										0.00	400,000,000	200,000,000
Total For MTN13										0.00	400,000,000	200,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	101.10078				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.14282				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.61774				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.96409				0.00	0	1,500,000,000
Total MTN17 SPOT										0.00	0	1,500,000,000
Total For MTN17										0.00	0	1,500,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	99.06413				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.73635				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.55727				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTN21 On 29/06/2023 Spot Bond					0.00000	101.64237				0.00	800,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN21 SPOT										0.00	800,000,000	400,000,000
Total For MTN21										0.00	800,000,000	400,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	99.95243				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.28000	99.91826	8.28000	99.89587				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.94830				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.59248				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.64210				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.45806				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.35929				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.97362				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.97362				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.04236				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.04229				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6D26 On 20/03/2026 Spot Bond					0.00000	101.07770				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.56902				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.73040				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.23936				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.49577				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.63541				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.75394				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.86278				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.40000	103.83987	6.40000	103.82209				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.75000	105.99979	6.75000	105.98035				0.00	0	130,800,00
Total NAM03 SPOT										0.00	0	130,800,00
Total For NAM03										0.00	0	130,800,00
NAM04 On 01/08/2026 Spot Bond			9.21000	104.98617	9.21000	104.96005				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.16590				0.00	0	
Total NBG01G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.07590			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.94793			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.24088			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.99997			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.31500	111.62675	6.31500	111.60789			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.61500	105.69634	5.61500	105.68017			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.55000	113.30696	6.55000	113.28678			0.00	0	460,000,00
Total NBK16A SPOT									0.00	0	460,000,00
Total For NBK16A									0.00	0	460,000,00
NBK17 On 22/04/2026 Spot Bond			7.80500	110.94722	7.80500	110.92401			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			6.14500	104.30172	6.14500	104.28447			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.09000	114.78399	7.09000	114.76214			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.14500	111.75743	8.14500	111.73319			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.24000	107.92294	5.24000	107.90777			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.81500	116.23523	6.81500	116.21406				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.85500	117.12719	7.85500	117.10268				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	101.09725				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.72500	5.72500	5.72500	111.94342				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.55620				0.00	0	2,500,000.00
Total NBK25B SPOT										0.00	0	2,500,000.00
Total For NBK25B										0.00	0	2,500,000.00
NBK26 On 10/05/2023 Spot Bond			100.00000	33.63517	100.00000	33.56113				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.78966				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.04000	114.49698	8.04000	114.47246				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.64500	113.04777	5.64500	113.03038				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.20000	113.56469	7.20000	113.54250				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.10000	112.35458	6.10000	112.33592				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31 On 09/11/2023 Spot Bond			5.77500	109.68278	5.77500	109.66581				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.59299				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	103.05774				0.00	300,000,000	150,000,000
Total NBK35B SPOT										0.00	300,000,000	150,000,000
Total For NBK35B										0.00	300,000,000	150,000,000
NBK36 On 10/05/2026 Spot Bond					0.00000	105.14802				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.27412				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.00500	10.00500	10.00500	73.29893				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.90952				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.49842				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.68203				0.00	440,000,000	1,930,000,000
Total NBK43B SPOT										0.00	440,000,000	1,930,000,000
Total For NBK43B										0.00	440,000,000	1,930,000,000
NBK45 On 15/02/2023 Spot Bond					0.00000	101.77596				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.99113				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	103.41435				0.00	0	
Total NBK47B 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 NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.05242				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.73231				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.07303				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.14602				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.39634				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.52641				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.66988				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.22693				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.14083				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.25100				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.60529				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.00416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.27563				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.92057				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.14968				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.16145				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.55951				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			9.17500	107.13555	9.17500	107.10943				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.55476				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.21000	106.60209	9.21000	106.57601				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.55951				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.56700				0.00	0	
Total NCLN90 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.57649			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.53746			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.53746			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.87119			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.11201			0.00	0	
Total NGL01 SPOT									0.00	0	
Total For NGL01									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.09511			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.35685			0.00	0	70,000,00
Total NGL02 SPOT									0.00	0	70,000,00
Total For NGL02									0.00	0	70,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.37318			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.84618			0.00	140,000,000	70,000,00
Total NGL04 SPOT									0.00	140,000,000	70,000,00
Total For NGL04									0.00	140,000,000	70,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.08157			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.04465			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.64694			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.59878				0.00	0	700,000,00
Total NGL08 SPOT										0.00	0	700,000,00
Total For NGL08										0.00	0	700,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	100.63974				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.63120				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.48664				0.00	0	200,000,00
Total NGLT1B SPOT										0.00	0	200,000,00
Total For NGLT1B										0.00	0	200,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.88853				0.00	0	300,000,00
Total NGT103 SPOT										0.00	0	300,000,00
Total For NGT103										0.00	0	300,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.70183				0.00	150,000,000	150,000,00
Total NGT104 SPOT										0.00	150,000,000	150,000,00
Total For NGT104										0.00	150,000,000	150,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.01912				0.00	250,000,000	650,000,00
Total NGT105 SPOT										0.00	250,000,000	650,000,00
Total For NGT105										0.00	250,000,000	650,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	104.97386				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.49065				0.00	200,000,000	200,000,00
Total NGT107 SPOT										0.00	200,000,000	200,000,00
Total For NGT107										0.00	200,000,000	200,000,00
NGT10 On 08/09/2026 Spot Bond					0.00000	103.98409				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.88428				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 16/04/2022 Spot Bond					0.00000	100.69957				0.00	560,000,000	280,000,000
Total NHM007 SPOT										0.00	560,000,000	280,000,000
Total For NHM007										0.00	560,000,000	280,000,000
NHM00 On 26/04/2022 Spot Bond					0.00000	101.37923				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.85784				0.00	500,000,000	500,000,000
Total NHM011 SPOT										0.00	500,000,000	500,000,000
Total For NHM011										0.00	500,000,000	500,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	102.10333				0.00	0	10,000,000
Total NHM012 SPOT										0.00	0	10,000,000
Total For NHM012										0.00	0	10,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	101.30296				0.00	560,000,000	560,000,000
Total NHM014 SPOT										0.00	560,000,000	560,000,000
Total For NHM014										0.00	560,000,000	560,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.81541				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.65762				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.19076				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.29001				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.27271				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	213.47917				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.73000	3.73000	3.73000	199.96354				0.00	0	
Total NI210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.02500	3.02500	3.02500	149.22827				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.48500	3.48500	3.48500	111.00639				0.00	0	10,000,00
Total NI29 SPOT										0.00	0	10,000,00
Total For NI29										0.00	0	10,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.03000	5.03000	5.03000	106.66600				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	148.70310				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	198.78946	3.45000	198.72814				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	146.77123				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.37500	3.37500	3.37500	204.26668				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.52000	202.55927	3.52000	202.49639				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.14500	105.13628	5.14500	105.09893				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.19100				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.71150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.44619				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	133.54380				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.43650				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.53650				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.81440				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.97527				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.58040				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.23620				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.62710				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.76370				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.99075				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	101.19830				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	139.21250				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.35737				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	139.01080				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	138.86520				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.65246				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.76940				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.78390				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	101.22250				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.97960				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.92294				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.68675				0.00	0	
Total NN06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.52591				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.85711				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.29471				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	98.99633				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	101.41490				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	116.90000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	113.19000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	118.81000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	117.46000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	116.58180				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	106.75810				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.93291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	92.02817				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	103.67190				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	106.75810				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	103.65640				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF031 On 06/08/2021 Spot Bond					0.00000	101.07654				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF032 On 17/08/2021 Spot Bond					0.00000	100.90308				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF033 On 19/08/2021 Spot Bond					0.00000	100.85058				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF034 On 25/08/2021 Spot Bond					0.00000	100.83461				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF035 On 25/08/2021 Spot Bond					0.00000	100.83461				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF036 On 01/09/2021 Spot Bond					0.00000	100.73222				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF037 On 14/09/2021 Spot Bond					0.00000	100.52411				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NNF03 On 29/12/2021 Spot Bond					0.00000	100.37143			0.00	0	
Total NNF039 SPOT									0.00	0	
Total For NNF039									0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	130.41890			0.00	0	
Total NNF04 SPOT									0.00	0	
Total For NNF04									0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.07534			0.00	0	
Total NNF040 SPOT									0.00	0	
Total For NNF040									0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.07534			0.00	16,600,000,000	8,300,000,000
Total NNF041 SPOT									0.00	16,600,000,000	8,300,000,000
Total For NNF041									0.00	16,600,000,000	8,300,000,000
NNF04 On 20/07/2026 Spot Bond					0.00000	100.00000			0.00	0	
Total NNF042 SPOT									0.00	0	
Total For NNF042									0.00	0	
NNF04 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NNF043 SPOT									0.00	0	
Total For NNF043									0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.91730			0.00	0	
Total NNF06 SPOT									0.00	0	
Total For NNF06									0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.03493			0.00	0	
Total NQ1A10 SPOT									0.00	0	
Total For NQ1A10									0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.46007			0.00	0	
Total NQ1A24 SPOT									0.00	0	
Total For NQ1A24									0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.96334			0.00	0	
Total NQ1A25 SPOT									0.00	0	
Total For NQ1A25									0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.96513			0.00	0	
Total NQ1A27 SPOT									0.00	0	
Total For NQ1A27									0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.88905			0.00	0	
Total NQ1A28 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 NQ1A28									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.72625			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.69364			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.03390			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.99084			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.80339			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.83854			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.82910			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.82000	109.35932	6.82000	109.33940			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.58500	199.45941	2.58500	199.40250			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.46000	116.41127	9.46000	116.38188			0.00	0	2,151,000,00
Total NRA028 SPOT									0.00	0	2,151,000,00
Total For NRA028									0.00	0	2,151,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.12638	100.00000	14.09512			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	100.84637			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.07327				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.76324				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.56306				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.59417				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.60210				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.57921				0.00	0	200,000,0€
Total NTC29 SPOT										0.00	0	200,000,0€
Total For NTC29										0.00	0	200,000,0€
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	100.71084				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.08920				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	100.53581				0.00	120,000,000	60,000,0€
Total NTCG01 SPOT										0.00	120,000,000	60,000,0€
Total For NTCG01										0.00	120,000,000	60,000,0€
OMI01 On 22/11/2022 Spot Bond					0.00000	100.70337				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML06 On 19/03/2022 Spot Bond			5.99000	106.33710	5.99000	106.32004				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.43100	114.92812	7.43100	114.90534				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.18000	109.07237	6.18000	109.05432				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.73500	116.72579	7.73500	116.70172				0.00	0	760,000,00
Total OML10 SPOT										0.00	0	760,000,00
Total For OML10										0.00	0	760,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.58004				0.00	8,900,000,000	4,450,000,00
Total OML11 SPOT										0.00	8,900,000,000	4,450,000,00
Total For OML11										0.00	8,900,000,000	4,450,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.57450				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.01742				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.98565				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.12038				0.00	0	650,000,00
Total PEP03 SPOT										0.00	0	650,000,00
Total For PEP03										0.00	0	650,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	99.90174				0.00	0	650,000,00
Total PEP04 SPOT										0.00	0	650,000,00
Total For PEP04										0.00	0	650,000,00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.90735				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.26945				0.00	0	
Total PMM53 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 Interr
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.87516				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.01607				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.14398				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.16224				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.18051				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.42000	114.52239	7.43000	114.45211			526,007,040,000,000.00	1,822,912,000,000	2,606,888,555,80	
Total R186 SPOT									16,007,040,000,000.00	822,912,000,000	16,007,040,000,000.00	
Total For R186									16,007,040,000,000.00	822,912,000,000	16,007,040,000,000.00	
R197 On 07/12/2023 Spot Bond			1.38500	321.35526	1.38500	321.27404			65,095,000,000.00	47,000,000	85,381,724,00	
Total R197 SPOT									65,095,000,000.00	47,000,000	85,381,724,00	
Total For R197									65,095,000,000.00	47,000,000	85,381,724,00	
R202 On 07/12/2033 Spot Bond			4.02000	234.29254	3.97000	235.37330			94,821,348,000,000.00	23,587,400,000	188,399,686,00	
Total R202 SPOT									14,821,348,000,000.00	23,587,400,000	188,399,686,00	
Total For R202									14,821,348,000,000.00	23,587,400,000	188,399,686,00	
R2023 On 28/02/2023 Spot Bond			5.09000	107.15672	5.15000	107.04864			760,533,039,000,000.00	149,417,100,000	943,863,667,00	
Total R2023 SPOT									10,533,039,000,000.00	149,417,100,000	943,863,667,00	
Total For R2023									10,533,039,000,000.00	149,417,100,000	943,863,667,00	
R2030 On 31/01/2030 Spot Bond			8.97000	94.22412	8.93500	94.39928			252,855,197,657,000.00	1,811,912,508,100	1,708,440,357,90	
Total R2030 SPOT									12,855,197,657,000.00	811,912,508,100	708,440,357,90	
Total For R2030									12,855,197,657,000.00	811,912,508,100	708,440,357,90	
R2032 On 31/03/2032 Spot Bond			9.72500	92.97268	9.67000	93.28612			395,821,500,000,000.00	2,405,740,000,000	1,682,017,092,00	
Total R2032 SPOT									15,821,500,000,000.00	405,740,000,000	1,682,017,092,00	
Total For R2032									15,821,500,000,000.00	405,740,000,000	1,682,017,092,00	
R2035 On 28/02/2035 Spot Bond			10.42500	92.44242	10.36000	92.84737			906,513,092,797,500.00	662,495,260,700	1,700,707,805,30	

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 R2035 SPOT									16,513,092,797,500.00	662,495,260,700	700,707,805,30
Total For R2035									16,513,092,797,500.00	662,495,260,700	700,707,805,30
R2037 On 31/01/2037 Spot Bond			10.69500	83.46253	10.62000	83.93232			815,007,856,972,000.00	543,712,749,600	1,004,598,679,70
Total R2037 SPOT									15,007,856,972,000.00	543,712,749,600	1,004,598,679,70
Total For R2037									15,007,856,972,000.00	543,712,749,600	1,004,598,679,70
R2040 On 31/01/2040 Spot Bond			10.85500	85.22929	10.77000	85.80121			640,782,399,086,000.00	243,277,973,200	1,135,617,080,30
Total R2040 SPOT									10,782,399,086,000.00	243,277,973,200	1,135,617,080,30
Total For R2040									10,782,399,086,000.00	243,277,973,200	1,135,617,080,30
R2044 On 31/01/2044 Spot Bond			10.92000	81.84871	10.83500	82.42804			414,313,720,000,000.00	221,091,000,000	1,461,199,261,00
Total R2044 SPOT									14,313,720,000,000.00	221,091,000,000	1,461,199,261,00
Total For R2044									14,313,720,000,000.00	221,091,000,000	1,461,199,261,00
R2048 On 28/02/2048 Spot Bond			10.85500	85.29891	10.77000	85.89694			953,054,305,000,000.00	2,022,391,000,000	1,031,056,745,70
Total R2048 SPOT									13,054,305,000,000.00	2,022,391,000,000	1,031,056,745,70
Total For R2048									13,054,305,000,000.00	2,022,391,000,000	1,031,056,745,70
R209 On 31/03/2036 Spot Bond			10.40500	71.07463	10.33500	71.45765			469,436,535,000,000.00	429,547,000,000	934,991,337,60
Total R209 SPOT									19,436,535,000,000.00	429,547,000,000	934,991,337,60
Total For R209									19,436,535,000,000.00	429,547,000,000	934,991,337,60
R210 On 31/03/2028 Spot Bond			3.05000	208.36128	3.02000	208.67601			79,800,505,000,000.00	26,164,100,000	71,023,117,00
Total R210 SPOT									9,800,505,000,000.00	26,164,100,000	71,023,117,00
Total For R210									9,800,505,000,000.00	26,164,100,000	71,023,117,00
R212 On 31/01/2022 Spot Bond			0.90000	172.81757	0.82000	172.84685			87,657,122,790,000.00	97,396,803,100	211,308,780,80
Total R212 SPOT									17,657,122,790,000.00	97,396,803,100	211,308,780,80
Total For R212									17,657,122,790,000.00	97,396,803,100	211,308,780,80
R213 On 28/02/2031 Spot Bond			9.37000	88.03397	9.33000	88.23751			976,537,821,246,000.00	424,390,375,800	695,424,656,90
Total R213 SPOT									16,537,821,246,000.00	424,390,375,800	695,424,656,90
Total For R213									16,537,821,246,000.00	424,390,375,800	695,424,656,90
R214 On 28/02/2041 Spot Bond			10.85000	67.58335	10.76500	68.05702			159,367,000,000,000.00	199,020,000,000	577,852,694,40
Total R214 SPOT									19,367,000,000,000.00	199,020,000,000	577,852,694,40
Total For R214									19,367,000,000,000.00	199,020,000,000	577,852,694,40
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.53162			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.83197			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.36219				0.00	5,200,000,000	5,200,000,000
Total RDFB11 SPOT										0.00	5,200,000,000	5,200,000,000
Total For RDFB11										0.00	5,200,000,000	5,200,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.93210				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.74527				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.92802				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.56343				0.00	22,000,000,000	15,000,000,000
Total RDFB16 SPOT										0.00	22,000,000,000	15,000,000,000
Total For RDFB16										0.00	22,000,000,000	15,000,000,000
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.30863				0.00	100,000,000,000	100,800,000,000
Total RDFB17 SPOT										0.00	100,000,000,000	100,800,000,000
Total For RDFB17										0.00	100,000,000,000	100,800,000,000
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.90123				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.69137				0.00	36,050,000,000	20,000,000,000
Total RDFB19 SPOT										0.00	36,050,000,000	20,000,000,000
Total For RDFB19										0.00	36,050,000,000	20,000,000,000
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.50188				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.52490				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.40614				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.00204				0.00	0	
Total RDFB23 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 RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.44447				0.00	160,000,000	80,000,00
Total RDFB24 SPOT										0.00	160,000,000	80,000,00
Total For RDFB24										0.00	160,000,000	80,000,00
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.02478				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.23010				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	100.61990				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	99.75155				0.00	140,000,000	70,000,00
Total RED151 SPOT										0.00	140,000,000	70,000,00
Total For RED151										0.00	140,000,000	70,000,00
RED16: On 07/12/2021 Spot Bond					0.00000	101.24208				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	99.92761				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	101.17612				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	103.57762				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	105.11651				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.19790				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.22330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.03443				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.19813				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.87017				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.06307				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.05887				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.20897				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			6.80000	107.05058	6.80000	107.03102				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.36500	95.79672	11.36500	95.76779			217,071,500,000.00	19,100,000	19,100,000	
Total RW28 SPOT									217,071,500,000.00	19,100,000	19,100,000	
Total For RW28									217,071,500,000.00	19,100,000	19,100,000	
RW31 On 30/06/2031 Spot Bond			10.67000	100.86137	10.67000	100.83272			0.00	0		
Total RW31 SPOT									0.00	0		
Total For RW31									0.00	0		
RWL26 On 30/06/2026 Spot Bond					0.00000	100.51394			0.00	0		
Total RWL26 SPOT									0.00	0		
Total For RWL26									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL28 On 30/06/2028 Spot Bond			9.62500	101.09941	9.62500	101.07346				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.31000	106.91932	5.31000	106.90409				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.90802				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.23000	113.24303	7.23000	113.22118				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.01766				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.12000	113.77598	6.12000	113.75703				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.32000	104.91329	7.32000	104.89280				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.64000	111.19175	7.64000	111.16897				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.42000	113.88768	6.42000	113.86812				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.61000	107.59885	6.61000	107.57953				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.59500	106.57895	8.59500	106.55418				0.00	0	
Total SBS39 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 SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.20000	102.97292	4.20000	102.96123				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.41500	107.67438	5.41500	107.65874				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.99000	115.51473	6.99000	115.49317				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.75500	117.24791	7.75500	117.22368				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.51500	112.30033	5.51500	112.28345				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.16918				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.34358				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.90000	102.16837	4.90000	102.15471				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.09500	6.09500	6.09500	108.32538				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.51862				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.70482				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.38061				0.00	0	500,000,00

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 SBS55 SPOT										0.00	0	500,000,00
Total For SBS55										0.00	0	500,000,00
SBS56 On 12/06/2022 Spot Bond			5.09500	104.35608	5.09500	104.34173				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.21870				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.55338				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.61414				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.46963				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.49318				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.05306				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.57986				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.66872				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.34058				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.15535				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS69 On 02/12/2034 Spot Bond					0.00000	100.81710				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.81300	318.31353	1.81300	318.22939				0.00	0	10,000,00
Total SBSI11 SPOT										0.00	0	10,000,00
Total For SBSI11										0.00	0	10,000,00
SBSI14 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	214.51425				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.05624				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.10299				0.00	20,000,000	10,000,00
Total SBT102 SPOT										0.00	20,000,000	10,000,00
Total For SBT102										0.00	20,000,000	10,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.95041				0.00	0	1,100,000,00
Total SBT103 SPOT										0.00	0	1,100,000,00
Total For SBT103										0.00	0	1,100,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.97603				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.61912				0.00	0	200,000,00
Total SBT201 SPOT										0.00	0	200,000,00
Total For SBT201										0.00	0	200,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.00427				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.25000	108.20587	7.25000	108.18481				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.66381				0.00	0	
Total SBT204 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 SBT204									0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	101.29998			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.48491			0.00	0	
Total SBT207 SPOT									0.00	0	
Total For SBT207									0.00	0	
SBT20€ On 28/11/2025 Spot Bond					0.00000	101.94983			0.00	0	200,000,00
Total SBT208 SPOT									0.00	0	200,000,00
Total For SBT208									0.00	0	200,000,00
SBT20€ On 29/06/2026 Spot Bond					0.00000	100.45553			0.00	0	
Total SBT209 SPOT									0.00	0	
Total For SBT209									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.36795			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	101.17620			0.00	0	
Total SLI4 SPOT									0.00	0	
Total For SLI4									0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.09509			0.00	0	
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.05113			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.15630			0.00	0	
Total SLRA5 SPOT									0.00	0	
Total For SLRA5									0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.08937			0.00	0	
Total SLRA6 SPOT									0.00	0	
Total For SLRA6									0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.14287			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.15627				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.06074				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.15627				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.31867				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.27093				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.49572				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.19449				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.95000	111.03275	6.95000	111.01202				0.00	0	1,000,000,00
Total SNT03 SPOT										0.00	0	1,000,000,00
Total For SNT03										0.00	0	1,000,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.12423				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.88168				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.01186				0.00	0	2,500,000,00
Total SOLB01 SPOT										0.00	0	2,500,000,00
Total For SOLB01										0.00	0	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.01779				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.41395				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.93467				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.99418				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.48689				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.62348				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.61040				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.83341				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.35907				0.00	1,000,000,000	500,000,000
Total SPG008 SPOT										0.00	1,000,000,000	500,000,000
Total For SPG008										0.00	1,000,000,000	500,000,000
SPG009 On 15/10/2024 Spot Bond					0.00000	100.27990				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.95953				0.00	0	500,000,000
Total SPG010 SPOT										0.00	0	500,000,000
Total For SPG010										0.00	0	500,000,000
SPGC02 On 01/12/2021 Spot Bond					0.00000	100.73764				0.00	0	
Total SPGC02 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 SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.60421				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.40264				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.68500	3.68500	3.68500	145.96271				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.40500	114.59364	7.40500	114.57088				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.82000	91.20205	8.82000	91.18067				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.02614				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.20165				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.55000	109.37636	6.55000	109.35710				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.98000	107.39371	4.98000	107.35602				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.86042				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.88271				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.79524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			2.41500	2.41500	2.41500	314.00808				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	99.88814				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	100.28001				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	149.00295				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.18000	5.18000	5.18000	104.62746				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.03000	4.03000	4.03000	106.87053				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.20000	4.20000	4.20000	194.42511				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.92030				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.90261				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 28/02/2022 Spot Bond					0.00000	100.85911				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.64467				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.62906				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	100.55200				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	100.20628				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07(On 31/07/2021 Spot Bond					0.00000	100.28900				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	100.95813				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	100.70373				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	101.25893				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			4.84500	4.84500	4.84500	216.07823				0.00	0	
Total SSN084 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 SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.38176				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.16286				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.73652				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.96575				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.78306				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.60000	90.75042	9.60000	90.72691				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.77868				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.66542				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.24500	93.90966	4.24500	193.90410				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.02500	88.49902	5.02500	212.34749				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	101.11253				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.07962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 _{On} 31/03/2024 Spot Bond					0.00000	100.51553				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 _{On} 10/08/2021 Spot Bond					0.00000	101.04855				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN114 _{On} 11/08/2021 Spot Bond					0.00000	100.98144				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 _{On} 11/08/2021 Spot Bond					0.00000	100.98144				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 _{On} 19/08/2021 Spot Bond					0.00000	100.90106				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117 _{On} 19/08/2021 Spot Bond					0.00000	100.88070				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 _{On} 07/09/2021 Spot Bond					0.00000	100.67060				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 _{On} 09/09/2021 Spot Bond					0.00000	100.59960				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 _{On} 11/09/2021 Spot Bond					0.00000	100.54281				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 _{On} 30/09/2025 Spot Bond			8.00000	106.37412	8.00000	106.35132				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 _{On} 21/11/2021 Spot Bond					0.00000	100.99225				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A12 On 21/11/2021 Spot Bond			4.27000	103.16297	4.27000	103.15106				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.84816				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.81213				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.89681				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.93807				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.99527	7.21000	102.97095				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.98123				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.99338				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.57358				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	99.91269				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.88463				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.73884				0.00	0	
Total TFS155 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 TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.31422				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.51959				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.61840				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.96911				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.00743				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.41833				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.26328				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.63725				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.97354				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.14788				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	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.01745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A3 On 21/11/2021 Spot Bond			4.27000	103.63057	4.27000	103.61861				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A4 On 21/11/2021 Spot Bond					0.00000	101.21554				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			4.25500	103.26651	4.25500	103.25464				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.12724				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.13749				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.05165				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.37760				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.37386				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.15963				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.75618				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.13025				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D: On 21/11/2021 Spot Bond					0.00000	101.98561				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.96544				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.73419				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.87866				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.93107				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.89144				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.01392				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.25287				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.30034				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.09854				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.45247				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.05533				0.00	0	
Total TH15C3 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 TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.55119				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.84175				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.43851				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.05991				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.82705				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.64811	8.49000	103.62431				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.14267				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.94728				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.90224				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.94187				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	102.47733	5.76000	102.46125				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.98149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.04632				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.04992				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.03732				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.12372				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.10032				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.42410				0.00	0	100,000,00
Total TH16D1 SPOT										0.00	0	100,000,00
Total For TH16D1										0.00	0	100,000,00
TH16D: On 21/08/2024 Spot Bond					0.00000	101.57684				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.48701				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.01905				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.08381				0.00	0	100,000,00
Total TH17C1 SPOT										0.00	0	100,000,00
Total For TH17C1										0.00	0	100,000,00
TH17D: On 21/02/2026 Spot Bond					0.00000	101.41452				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH170 On 21/02/2022 Spot Bond					0.00000	100.79679				0.00	0	
Total TH1701 SPOT										0.00	0	
Total For TH1701										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.56395				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.25000	106.46985	6.25000	106.45204				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.35000	109.82251	7.35000	109.80097				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.72187				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.33048				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.88000	106.82415	7.88000	106.80159				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.62713				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.55717				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.89428				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.13221				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.85000	110.58345	6.85000	110.56321				0.00	0	1,229,143,80
Total TN23 SPOT										0.00	0	1,229,143,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN23										0.00	0	1,229,143,80
TN23/R On 06/11/2023 Spot Bond			100.00000	27.01187	100.00000	26.95241				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.42000	107.78805	8.42000	107.76349				0.00	0	7,672,205,60
Total TN25 SPOT										0.00	0	7,672,205,60
Total For TN25										0.00	0	7,672,205,60
TN25/R On 19/08/2025 Spot Bond			100.00000	16.88823	100.00000	16.85044				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.25000	100.12247	9.25000	100.09787				0.00	0	14,246,682,90
Total TN27 SPOT										0.00	0	14,246,682,90
Total For TN27										0.00	0	14,246,682,90
TN27/R On 14/11/2027 Spot Bond			100.00000	11.02733	100.00000	11.00306				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.57000	102.68886	10.57000	102.65996				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	119.16907	8.00000	119.14353				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.10500	93.14149	12.10500	93.11159				0.00	0	2,660,000,00
Total TN40 SPOT										0.00	0	2,660,000,00
Total For TN40										0.00	0	2,660,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.16755	10.75000	103.13805				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	100.87019				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.87998				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.77455	7.61000	100.73734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.74949				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.15500				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.26000	105.20381	6.26000	105.18619				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.07295				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.38466				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.50663				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.19077				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.20042				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.55000	109.18009	6.55000	109.16086				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.19077				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.20042				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond			8.62000	102.45069	8.62000	102.42707				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.58728				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.02363				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.99714				0.00	0	300,000,00
Total TRA5B1 SPOT										0.00	0	300,000,00
Total For TRA5B1										0.00	0	300,000,00
TRA5C On 20/06/2026 Spot Bond					0.00000	101.26872				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										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	99.35750				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.42137				0.00	270,000,000	270,000,00
Total TSP251 SPOT										0.00	270,000,000	270,000,00
Total For TSP251										0.00	270,000,000	270,000,00
TSP25 On 29/11/2021 Spot Bond					0.00000	98.57126				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	97.38054				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	96.90741				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	96.78656				0.00	0	
Total TSP258 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 TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	96.16453				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.57672				0.00	0	200,000,00
Total TU1A11 SPOT										0.00	0	200,000,00
Total For TU1A11										0.00	0	200,000,00
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.85976				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.58877				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC372 On 29/07/2021 Spot Bond					0.00000	102.05804				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC373 On 06/08/2021 Spot Bond					0.00000	101.66932				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC374 On 16/08/2021 Spot Bond					0.00000	101.51713				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC375 On 26/08/2021 Spot Bond					0.00000	101.51713				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC376 On 09/09/2021 Spot Bond					0.00000	100.51457				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC377 On 16/09/2021 Spot Bond					0.00000	100.43627				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.77318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	100.65999				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.51457				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.82000	109.70690	9.82000	109.67833				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.01292				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.13719				0.00	0	500,000,0€
Total UU1A02 SPOT										0.00	0	500,000,0€
Total For UU1A02										0.00	0	500,000,0€
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.19453				0.00	0	100,000,0€
Total UU1B01 SPOT										0.00	0	100,000,0€
Total For UU1B01										0.00	0	100,000,0€
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.44289				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.25167				0.00	0	500,000,0€
Total VKE10 SPOT										0.00	0	500,000,0€
Total For VKE10										0.00	0	500,000,0€
VKE11 On 20/04/2023 Spot Bond					0.00000	100.05675				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.90372				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.92529				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE15 On 14/02/2023 Spot Bond					0.00000	101.02781			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.06763			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.46523			0.00	600,000,000	1,000,000,000
Total WHL02 SPOT									0.00	600,000,000	1,000,000,000
Total For WHL02									0.00	600,000,000	1,000,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	100.63957			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.09e+017	1,689,323,772,300	468,255,575,200
Total for SPOT :									1.09e+017	689,323,772,300	468,255,575,200
Total Futures									1.09e+017	689,323,815,070	468,256,848,900
Total Options									0.00	0	120,400
Grand Total:									1.09e+017	689,323,815,070	468,256,969,300