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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/08/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/11/2021	Bond Future			11.14890	77.43987	11.19790	77.17674			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.38434	78.33733	11.43539	78.07137			0.00	0	
ES33	On	05/05/2022	Bond Future			11.62087	75.49949	11.67407	75.23046			0.00	0	
ES33	On	04/08/2022	Bond Future			11.86751	76.38720	11.92300	76.11496			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.64357	76.00846	11.69246	75.70796			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			11.85765	76.88988	11.90858	76.58609			0.00	0	
ES42	On	05/05/2022	Bond Future			12.08022	73.55380	12.13337	73.24652			0.00	0	
ES42	On	04/08/2022	Bond Future			12.30589	74.41732	12.36135	74.10632			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/11/2021	Bond Future			155.17647	155.17647	155.13065	155.13065			0.00	0	4,84
I2025	On	03/02/2022	Bond Future			155.39319	155.39319	155.34735	155.34735			0.00	0	
I2025	On	05/05/2022	Bond Future			157.25635	157.25635	157.21025	157.21025			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/08/2022	Bond Future			157.58835	157.58835	157.54175	157.54175			0.00	0	
Total I2025 Future												0.00	0	4,84
Total For I2025												0.00	0	4,84
I2029	On	04/11/2021	Bond Future			114.02194	114.02194	114.02280	114.02280			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.34322	115.34322	115.34443	115.34443			0.00	0	
I2029	On	05/05/2022	Bond Future			115.52860	115.52860	115.52985	115.52985			0.00	0	
I2029	On	04/08/2022	Bond Future			116.95920	116.95920	116.96058	116.96058			0.00	0	
Total I2029 Future												0.00	0	2,96
Total For I2029												0.00	0	2,96
I2033	On	04/11/2021	Bond Future			107.94574	107.94574	107.56544	107.56544			0.00	0	8,97
I2033	On	03/02/2022	Bond Future			109.19650	109.19650	108.81213	108.81213			0.00	0	
I2033	On	05/05/2022	Bond Future			109.22801	109.22801	108.83912	108.83912			0.00	0	
I2033	On	04/08/2022	Bond Future			110.58046	110.58046	110.18692	110.18692			0.00	0	
Total I2033 Future												0.00	0	8,97
Total For I2033												0.00	0	8,97
I2038	On	04/11/2021	Bond Future			120.74510	120.74510	119.80116	119.80116			0.00	0	5,94
I2038	On	03/02/2022	Bond Future			120.36527	120.36527	119.41065	119.41065			0.00	0	
I2038	On	05/05/2022	Bond Future			121.80853	121.80853	120.84280	120.84280			0.00	0	
I2038	On	04/08/2022	Bond Future			121.49986	121.49986	120.52228	120.52228			0.00	0	
Total I2038 Future												0.00	0	5,94
Total For I2038												0.00	0	5,94
I2046	On	04/11/2021	Bond Future			108.09803	108.09803	106.90966	106.90966			756,686.21	7	17,21
I2046	On	03/02/2022	Bond Future			109.35063	109.35063	108.14899	108.14899			0.00	0	
I2046	On	05/05/2022	Bond Future			108.78018	108.78018	107.56396	107.56396			0.00	0	
I2046	On	04/08/2022	Bond Future			110.12734	110.12734	108.89626	108.89626			0.00	0	
Total I2046 Future												756,686.21	7	17,21
Total For I2046												756,686.21	7	17,21
I2050	On	04/11/2021	Bond Future			111.44081	111.44081	110.92128	110.92128			0.00	0	8,60
I2050	On	03/02/2022	Bond Future			110.75474	110.75474	110.22955	110.22955			0.00	0	
I2050	On	05/05/2022	Bond Future			112.08284	112.08284	111.55141	111.55141			0.00	0	
I2050	On	04/08/2022	Bond Future			111.45337	111.45337	110.91533	110.91533			0.00	0	
Total I2050 Future												0.00	0	8,60
Total For I2050												0.00	0	8,60
R186	On	04/11/2021	Bond Future			7.45018	116.80481	7.48370	116.65350		5.80	0.00	0	65,52
R186	On	03/02/2022	Bond Future			7.63725	112.84813	7.67293	112.69543		5.61	0.00	0	
R186	On	05/05/2022	Bond Future			7.83573	114.17497	7.87385	114.02070		5.32	0.00	0	
R186	On	04/08/2022	Bond Future			8.05054	110.23092	8.09143	110.07477		5.35	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	65,52
R186	On	04/11/2021	Bond Future	8.10	Call			3,051.04000	3.05104	3,170,000	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			313.71000	0.31371	281,360	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,087.48000	3.08748	3,207,020	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			306.42000	0.30642	274,650	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,014.74000	3.01474	3,133,100	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			321.15000	0.32115	288,200	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,944.79000	1.94479	2,039,920	5.90	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			662.67000	0.66267	606,490	5.90	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,676.24000	5.67624	5,819,610	6.56	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			57.06000	0.05706	49,120	6.56	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,632.98000	2.63298	2,529,590	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			952.29000	0.95229	1,002,200	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,604.88000	2.60488	2,502,090	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			967.93000	0.96793	1,018,420	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,576.97000	2.57697	2,474,760	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			936.83000	0.93683	986,140	5.48	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			2,040.59000	2.04059	2,116,300	5.37	0.00	0	43
R186	On	05/05/2022	Bond Future	8.64	Call			4,016.22000	4.01622	4,124,560	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,053.42000	3.05342	3,148,540	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			972.22000	0.97222	926,290	5.80	0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Put			1,347.10000	1.34710	1,287,950	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,413.03000	3.41303	3,305,160	5.13	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			978.83000	0.97883	1,025,230	5.13	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			2,015.73000	2.01573	1,937,170	5.37	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,080.49000	3.08049	3,176,030	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,334.53000	1.33453	1,275,800	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,107.30000	3.10730	3,203,260	5.59	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,321.72000	1.32172	1,263,410	5.59	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,187.99000	2.18799	2,111,450	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,369.96000	2.36996	2,448,740	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,222.92000	2.22292	2,145,550	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,390.31000	2.39031	2,469,510	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,205.19000	2.20519	2,128,240	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,411.18000	2.41118	2,490,790	5.40	0.00	0	
Total R186 Option												0.00	0	31,65
Total For R186												0.00	0	97,17
R197	On	04/11/2021	Bond Future			326.37458	326.37458	326.39425	326.39425			0.00	0	1,27
R197	On	03/02/2022	Bond Future			321.93677	321.93677	321.95781	321.95781			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	05/05/2022	Bond Future			325.79730	325.79730	325.81920	325.81920			0.00	0	
R197	On	04/08/2022	Bond Future			321.45826	321.45826	321.47912	321.47912			0.00	0	
Total R197 Future												0.00	0	1,27
Total For R197												0.00	0	1,27
R202	On	04/11/2021	Bond Future			239.95399	239.95399	239.48251	239.48251			0.00	0	8,32
R202	On	03/02/2022	Bond Future			238.36840	238.36840	237.89235	237.89235			0.00	0	
R202	On	05/05/2022	Bond Future			241.22664	241.22664	240.74523	240.74523			0.00	0	
R202	On	04/08/2022	Bond Future			239.76598	239.76598	239.27802	239.27802			0.00	0	
Total R202 Future												0.00	0	8,32
Total For R202												0.00	0	8,32
R2023	On	04/11/2021	Bond Future			5.04337	104.86866	5.07371	104.82980		1.05	0.00	0	14,62
R2023	On	03/02/2022	Bond Future			5.17068	106.05808	5.20836	106.01909		0.96	0.00	0	
R2023	On	05/05/2022	Bond Future			5.29969	103.39443	5.34911	103.35519		0.84	0.00	0	
R2023	On	04/08/2022	Bond Future			5.48992	104.62011	5.56210	104.58014		0.64	0.00	0	
Total R2023 Future												0.00	0	14,62
R2023	On	04/11/2021	Bond Future	4.91	Call			99.48000	0.09948	111,540	1.01	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			309.41000	0.30941	282,610	1.01	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			104.40000	0.10440	116,850	1.02	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			301.49000	0.30149	275,080	1.02	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			94.72000	0.09472	106,370	1.01	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			317.49000	0.31749	290,280	1.01	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			330.19000	0.33019	307,230	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			187.39000	0.18739	202,930	0.91	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			341.02000	0.34102	317,570	0.91	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			192.44000	0.19244	208,230	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			335.71000	0.33571	312,510	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			197.29000	0.19729	213,320	0.92	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			846.10000	0.84610	877,820	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			87.91000	0.08791	80,390	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			832.71000	0.83271	864,260	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			90.21000	0.09021	82,520	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			839.28000	0.83928	870,930	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			88.93000	0.08893	81,340	1.00	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			160.41000	0.16041	146,560	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			428.26000	0.42826	454,490	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			158.86000	0.15886	145,120	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			420.36000	0.42036	446,370	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			161.97000	0.16197	148,010	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			424.30000	0.42430	450,420	0.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	14,62
R2030	On	04/11/2021	Bond Future			8.94025	96.77909	8.99402	96.48181		9.74	40,647,217.80	420	98,0
R2030	On	03/02/2022	Bond Future			9.12902	93.87283	9.18524	93.57248		9.53	0.00	0	
R2030	On	05/05/2022	Bond Future			9.32612	94.97676	9.38496	94.67311		9.06	0.00	0	
R2030	On	04/08/2022	Bond Future			9.53782	92.07915	9.59959	91.77178		9.08	0.00	0	
Total R2030 Future												40,647,217.80	420	98,0
R2030	On	04/11/2021	Bond Future	10.60	Call			8,420.27000	8.42027	8,705,510	11.55	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			68.31000	0.06831	56,270	11.55	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			304.29000	0.30429	345,710	9.15	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,324.50000	2.32450	2,135,370	9.58	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,078.00000	1.07800	1,186,150	9.58	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,347.98000	12.34798	12,643,690	12.02	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			12.48000	0.01248	9,830	12.02	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			306.15000	0.30615	262,590	10.72	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,139.86000	5.13986	5,393,580	10.72	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			1,154.30000	1.15430	1,032,720	9.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			69.84000	0.06984	57,560	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			4,409.63000	4.40963	4,153,770	9.15	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,034.57000	1.03457	1,139,620	9.57	0.00	0	3,2
R2030	On	04/11/2021	Bond Future	9.30	Call			2,634.24000	2.63424	2,824,420	9.99	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			965.09000	0.96509	857,990	9.99	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,819.99000	2.81999	3,017,030	10.04	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			6.94000	0.00694	5,370	12.02	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			11,519.31000	11.51931	11,813,940	12.02	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,467.74000	8.46774	8,753,210	11.56	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			66.82000	0.06682	55,010	11.56	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,372.81000	8.37281	8,657,810	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			881.69000	0.88169	781,450	10.04	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.20	Call			2,282.13000	2.28213	2,457,830	9.89	0.00	0	;
R2030	On	04/11/2021	Bond Future	8.75	Put			2,393.37000	2.39337	2,201,140	9.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			4,289.29000	4.28929	4,497,460	9.96	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,185.93000	1.18593	1,093,750	9.96	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,829.27000	2.82927	2,996,500	9.59	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			1,956.10000	1.95610	1,822,980	9.59	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,085.26000	5.08526	4,850,970	8.93	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			8,694.75000	8.69475	8,963,130	11.24	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			333.94000	0.33394	301,970	11.24	0.00	0	1,0
R2030	On	03/02/2022	Bond Future	9.60	Put			1,464.11000	1.46411	1,355,910	9.79	0.00	0	

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	9.60	Call		3,642.37000	3.64237	3,834,520	9.79	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		3,336.63000	3.33663	3,149,330	9.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		1,783.44000	1.78344	1,658,590	9.65	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,762.88000	1.76288	1,639,050	9.65	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,140.33000	3.14033	3,317,870	9.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,742.27000	1.74227	1,619,460	9.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,076.83000	3.07683	3,252,330	9.65	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,527.26000	1.52726	1,640,310	9.27	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call		719.88000	0.71988	785,940	8.93	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		3,108.62000	3.10862	3,285,140	9.65	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,689.30000	1.68930	1,585,240	9.37	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		2,729.74000	2.72974	2,879,990	8.98	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,910.00000	2.91000	2,756,600	8.98	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		5,818.66000	5.81866	5,588,380	8.45	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		602.17000	0.60217	653,240	8.45	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,255.08000	4.25508	4,060,430	8.70	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,660.86000	1.66086	1,769,860	8.70	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		8,680.23000	8.68023	8,937,750	10.50	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,360.30000	1.36030	1,272,620	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call		4,541.76000	4.54176	4,741,350	9.37	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		4,527.10000	4.52710	4,325,360	8.65	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,504.95000	1.50495	1,606,860	8.65	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		9,362.90000	9.36290	9,089,360	8.46	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		318.04000	0.31804	348,150	8.46	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Call		950.35000	0.95035	1,023,720	8.45	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		7,305.70000	7.30570	7,053,120	8.45	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		5,426.76000	5.42676	5,643,360	9.61	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,348.08000	1.34808	1,261,030	9.61	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		5,463.24000	5.46324	5,680,480	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,335.96000	1.33596	1,249,550	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,390.35000	5.39035	5,606,320	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		635.67000	0.63567	589,540	10.50	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.55	Put		3,360.66000	3.36066	3,206,260	9.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		3,139.61000	3.13961	3,293,340	9.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,336.46000	3.33646	3,182,820	9.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		3,088.49000	3.08849	3,240,710	9.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,384.99000	3.38499	3,229,840	9.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		3,114.00000	3.11400	3,266,970	9.11	0.00	0	
Total R2030 Option											0.00	0	25,85

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2030											40,647,217.80	420	123,87	
R2032	On	04/11/2021			9.60913	92.08015	9.66803	91.72206		11.27		4,604,007.50	50	123,26
R2032	On	03/02/2022			9.80046	93.12487	9.86179	92.76304		10.71		0.00	0	
R2032	On	05/05/2022			9.99607	90.07336	10.06000	89.70748		10.73		0.00	0	
R2032	On	04/08/2022			10.19932	91.11892	10.26604	90.74857		10.36		0.00	0	
Total R2032 Future											4,604,007.50	50	123,26	
R2032	On	04/11/2021		11.70			11,305.87000	11.30587	11,657,570	14.04		0.00	0	
R2032	On	04/11/2021		11.70			31.21000	0.03121	24,820	14.04		0.00	0	
R2032	On	04/11/2021		11.71			11,355.82000	11.35582	11,707,660	14.06		0.00	0	
R2032	On	04/11/2021		9.83			1,364.14000	1.36414	1,211,980	11.36		0.00	0	
R2032	On	04/11/2021		9.83			2,339.21000	2.33921	2,545,140	11.36		0.00	0	70
R2032	On	04/11/2021		12.81			16,637.28000	16.63728	16,995,140	14.11		0.00	0	
R2032	On	04/11/2021		11.71			30.51000	0.03051	24,260	14.06		0.00	0	
R2032	On	04/11/2021		11.69			11,255.88000	11.25588	11,607,460	14.03		0.00	0	
R2032	On	04/11/2021		12.81			0.82000	0.00082	0,590	14.11		0.00	0	70
R2032	On	04/11/2021		11.69			31.91000	0.03191	25,400	14.03		0.00	0	
R2032	On	04/11/2021		9.33			2,974.03000	2.97403	2,726,180	10.73		0.00	0	
R2032	On	04/11/2021		9.33			893.01000	0.89301	1,003,250	10.73		0.00	0	70
R2032	On	03/02/2022		10.45			1,336.63000	1.33663	1,225,660	11.17		0.00	0	19
R2032	On	03/02/2022		9.81			2,445.18000	2.44518	2,620,310	10.54		0.00	0	
R2032	On	03/02/2022		9.81			2,750.60000	2.75060	2,563,900	10.54		0.00	0	19
R2032	On	03/02/2022		8.91			6,383.61000	6.38361	6,083,380	9.55		0.00	0	
R2032	On	03/02/2022		10.66			1,053.84000	1.05384	962,160	11.46		0.00	0	9
R2032	On	03/02/2022		10.14			3,524.62000	3.52462	3,741,380	10.83		0.00	0	
R2032	On	03/02/2022		10.14			1,907.42000	1.90742	1,762,350	10.83		0.00	0	9
R2032	On	03/02/2022		9.14			5,239.97000	5.23997	4,965,090	9.74		0.00	0	
R2032	On	03/02/2022		10.42			1,383.47000	1.38347	1,269,470	11.13		0.00	0	
R2032	On	03/02/2022		10.45			4,710.20000	4.71020	4,961,060	11.17		0.00	0	
R2032	On	03/02/2022		10.95			758.74000	0.75874	688,980	11.88		0.00	0	40
R2032	On	03/02/2022		10.35			4,310.64000	4.31064	4,551,200	11.04		0.00	0	
R2032	On	03/02/2022		10.35			1,498.47000	1.49847	1,377,200	11.04		0.00	0	40
R2032	On	03/02/2022		9.58			3,480.52000	3.48052	3,263,210	10.30		0.00	0	
R2032	On	03/02/2022		8.91			542.76000	0.54276	604,360	9.55		0.00	0	19
R2032	On	03/02/2022		10.66			5,590.59000	5.59059	5,860,740	11.46		0.00	0	
R2032	On	03/02/2022		11.13			618.31000	0.61831	559,700	12.14		0.00	0	27
R2032	On	03/02/2022		10.53			5,039.23000	5.03923	5,297,820	11.27		0.00	0	
R2032	On	03/02/2022		10.53			1,220.04000	1.22004	1,116,800	11.27		0.00	0	27
R2032	On	03/02/2022		9.62			3,344.40000	3.34440	3,132,450	10.34		0.00	0	
R2032	On	03/02/2022		9.14			855.72000	0.85572	942,670	9.74		0.00	0	9

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.95	Call		6,867.36000	6.86736	7,159,430	11.88	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,669.80000	4.66980	4,919,650	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,352.15000	1.35215	1,240,170	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,589.13000	4.58913	4,836,960	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		1,906.57000	1.90657	2,056,450	10.34	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.58	Call		1,801.88000	1.80188	1,946,400	10.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		7,682.94000	7.68294	7,986,160	12.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		4,629.30000	4.62930	4,878,150	11.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,367.62000	1.36762	1,254,640	11.14	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		4,731.36000	4.73136	4,500,890	10.39	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Call		1,934.57000	1.93457	2,069,980	10.39	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Put		2,886.81000	2.88681	2,719,650	10.86	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		3,568.21000	3.56821	3,766,930	10.86	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.18	Call		7,324.31000	7.32431	7,604,730	12.03	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,392.75000	1.39275	1,297,740	11.83	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,747.11000	6.74711	7,018,640	11.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,381.22000	1.38122	1,286,870	11.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,665.42000	6.66542	6,935,610	11.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,227.69000	1.22769	1,142,230	12.03	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.02	Put		1,404.62000	1.40462	1,308,930	11.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,706.12000	6.70612	6,976,990	11.83	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,478.82000	3.47882	3,664,050	10.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,789.75000	3.78975	3,604,630	10.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,506.92000	3.50692	3,693,060	10.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,762.26000	3.76226	3,578,050	10.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,450.83000	3.45083	3,635,160	10.33	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,817.39000	3.81739	3,631,370	10.33	0.00	0	
Total R2032 Option											0.00	0	7,15
Total For R2032											4,604,007.50	50	130,42
R2035	On	04/11/2021	Bond Future			10.17971	92.29291	10.22819	91.96821	12.51	0.00	0	77,1
R2035	On	03/02/2022	Bond Future			10.37481	93.33967	10.42523	93.01160	11.94	0.00	0	
R2035	On	05/05/2022	Bond Future			10.56648	89.95908	10.61889	89.62737	12.04	0.00	0	
R2035	On	04/08/2022	Bond Future			10.76753	91.00066	10.82211	90.66499	11.66	0.00	0	
Total R2035 Future											0.00	0	77,11
R2035	On	04/11/2021	Bond Future	12.52	Call		13,633.08000	13.63308	13,953,900	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		20.77000	0.02077	16,890	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		13,685.10000	13.68510	14,006,010	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call		9,517.25000	9.51725	9,823,460	15.04	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		122.22000	0.12222	103,730	15.04	0.00	0	78

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2035	On	04/11/2021	Bond Future	11.08	Call			5,894.04000	5.89404	6,162,980	13.91	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			451.70000	0.45170	395,940	13.91	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			1,999.79000	1.99979	1,831,080	12.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			2,377.10000	2.37710	2,189,390	12.35	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,650.18000	1.65018	1,787,170	12.35	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			1,030.55000	1.03055	923,870	13.03	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,594.54000	3.59454	3,812,560	13.03	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			20,024.02000	20.02402	20,348,640	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			21.38000	0.02138	17,390	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			6,533.01000	6.53301	6,811,230	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			362.32000	0.36232	315,840	14.15	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			3,502.93000	3.50293	3,718,140	13.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			1,067.27000	1.06727	957,780	13.00	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			2,413.81000	2.41381	2,224,360	12.34	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.23	Call			2,011.88000	2.01188	2,167,870	12.49	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Put			20.18000	0.02018	16,390	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,581.02000	13.58102	13,901,730	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,619.28000	1.61928	1,754,530	12.34	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.26	Put			1,905.12000	1.90512	1,741,570	12.52	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call			2,117.27000	2.11727	2,278,420	12.52	0.00	0	18
R2035	On	04/11/2021	Bond Future	13.82	Put			0.28000	0.00028	0,200	15.82	0.00	0	40
R2035	On	03/02/2022	Bond Future	11.39	Put			1,021.42000	1.02142	946,700	13.18	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,732.20000	3.73220	3,920,520	12.09	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,290.43000	2.29043	2,150,680	12.09	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			5,873.67000	5.87367	5,623,910	10.95	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			708.56000	0.70856	653,610	13.74	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			5,311.32000	5.31132	5,537,070	12.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,507.27000	1.50727	1,404,950	12.59	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			4,069.77000	4.06977	3,866,330	11.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,227.62000	1.22762	1,140,770	12.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			6,979.53000	6.97953	7,232,880	13.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			603.96000	0.60396	556,050	13.99	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,458.95000	6.45895	6,704,640	13.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,150.58000	1.15058	1,068,200	13.00	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,474.65000	3.47465	3,290,250	11.71	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			984.02000	0.98402	1,062,330	10.95	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call			8,629.27000	8.62927	8,902,390	13.74	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,474.97000	1.47497	1,374,380	12.62	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			3,165.56000	3.16556	2,991,750	11.80	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,675.42000	2.67542	2,829,680	11.80	0.00	0	1,60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	9.92	Put		4,824.08000	4.82408	4,599,340	11.27		0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		1,922.89000	1.92289	2,047,520	11.51		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call		9,369.07000	9.36907	9,649,230	13.99		0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call		3,581.62000	3.58162	3,765,550	12.05		0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		2,393.97000	2.39397	2,249,830	12.05		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call		5,672.30000	5.67230	5,904,820	12.72		0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put		1,382.65000	1.38265	1,287,100	12.72		0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Call		2,393.06000	2.39306	2,536,730	11.71		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call		5,400.80000	5.40080	5,628,280	12.62		0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call		6,225.13000	6.22513	6,467,110	12.92		0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,214.53000	1.21453	1,128,440	12.92		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		6,271.66000	6.27166	6,514,390	12.93		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		1,201.39000	1.20139	1,116,050	12.93		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		6,178.48000	6.17848	6,419,700	12.90		0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		1,457.20000	1.45720	1,560,530	11.27		0.00	0	20
R2035	On	05/05/2022	Bond Future	11.64	Put		1,464.94000	1.46494	1,380,900	13.11		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,630.69000	7.63069	7,878,940	13.13		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,452.54000	1.45254	1,369,080	13.13		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		7,541.81000	7.54181	7,788,880	13.10		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,477.46000	1.47746	1,392,820	13.10		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,586.22000	7.58622	7,833,890	13.11		0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		4,415.78000	4.41578	4,243,520	11.64		0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		5,143.60000	5.14360	5,338,990	11.96		0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,284.16000	3.28416	3,143,880	11.96		0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		3,546.21000	3.54621	3,703,100	11.59		0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		4,673.46000	4.67346	4,494,680	11.59		0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		7,921.75000	7.92175	7,677,350	10.97		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		3,816.53000	3.81653	3,980,740	11.65		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,384.09000	4.38409	4,212,630	11.65		0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		3,847.24000	3.84724	4,012,260	11.65		0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,352.93000	4.35293	4,182,280	11.65		0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		3,786.28000	3.78628	3,949,690	11.64		0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		1,588.51000	1.58851	1,679,780	10.97		0.00	0	10
Total R2035 Option												0.00	0	13,93
Total For R2035												0.00	0	91,04
R2037	On	04/11/2021	Bond Future			10.41386	87.84578	10.46220	87.52105	13.09		0.00	0	120,36
R2037	On	03/02/2022	Bond Future			10.60022	84.58797	10.65043	84.25980	13.13		0.00	0	
R2037	On	05/05/2022	Bond Future			10.79094	85.58294	10.84311	85.25105	12.65		0.00	0	
R2037	On	04/08/2022	Bond Future			10.99278	82.31968	11.04709	81.98390	12.92		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
Total R2037 Future												0.00	0	120,36
R2037	On	04/11/2021	Bond Future	12.82	Call			13,855.42000	13.85542	14,176,700	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			18.20000	0.01820	14,750	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			13,906.09000	13.90609	14,227,460	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			17.68000	0.01768	14,320	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			13,804.70000	13.80470	14,125,900	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			18.72000	0.01872	15,190	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			11,160.83000	11.16083	11,474,880	16.34	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			65.56000	0.06556	54,880	16.34	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			323.98000	0.32398	281,620	14.95	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			6,815.09000	6.81509	7,097,460	14.95	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put			1,200.75000	1.20075	1,115,310	14.18	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			6,227.08000	6.22708	6,470,560	14.20	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,187.84000	1.18784	1,103,150	14.20	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,273.70000	6.27370	6,517,920	14.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,175.07000	1.17507	1,091,120	14.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			6,180.53000	6.18053	6,423,260	14.18	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			7,379.08000	7.37908	7,624,750	13.70	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,511.05000	1.51105	1,424,830	13.70	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			7,423.37000	7.42337	7,669,630	13.72	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1,498.52000	1.49852	1,412,890	13.72	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			7,467.47000	7.46747	7,714,340	13.73	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			1,485.86000	1.48586	1,400,840	13.73	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			1,649.14000	1.64914	1,743,340	12.16	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.91	Put			4,533.16000	4.53316	4,358,740	12.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			3,621.44000	3.62144	3,781,160	12.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			4,598.28000	4.59828	4,422,220	12.84	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			5,379.25000	5.37925	5,580,380	13.30	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			3,127.61000	3.12761	2,992,960	13.30	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Put			7,808.14000	7.80814	7,566,560	12.16	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3,651.48000	3.65148	3,812,030	12.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			4,565.62000	4.56562	4,390,390	12.84	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.91	Call			3,681.64000	3.68164	3,843,000	12.85	0.00	0	
Total R2037 Option												0.00	0	1,35
Total For R2037												0.00	0	121,71
R2040	On	04/11/2021	Bond Future			10.51444	90.26326	10.56786	89.87618		13.63	0.00	0	82,00
R2040	On	03/02/2022	Bond Future			10.69471	86.78260	10.75019	86.39144		13.70	0.00	0	
R2040	On	05/05/2022	Bond Future			10.87867	87.80343	10.93631	87.40782		13.19	0.00	0	
R2040	On	04/08/2022	Bond Future			11.07303	84.31538	11.13304	83.91505		13.47	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
Total R2040 Future												0.00	0	82,06
R2040	On	04/11/2021	Bond Future	12.90	Call			14,598.74000	14.59874	14,981,330	17.51	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			22.57000	0.02257	18,080	17.51	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call			14,651.96000	14.65196	15,034,660	17.51	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			21.95000	0.02195	17,570	17.51	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			14,545.47000	14.54547	14,927,940	17.51	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			23.21000	0.02321	18,600	17.51	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			1,262.82000	1.26282	1,164,980	15.10	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			6,759.98000	6.75998	7,051,570	15.06	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			1,289.95000	1.28995	1,190,380	15.06	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			6,809.63000	6.80963	7,102,090	15.08	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			1,276.31000	1.27631	1,177,610	15.08	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			6,859.35000	6.85935	7,152,670	15.10	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			919.63000	0.91963	995,530	12.02	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			5,168.86000	5.16886	4,932,680	12.76	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			2,604.88000	2.60488	2,764,310	12.76	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			13,343.73000	13.34373	13,692,140	16.37	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,965.57000	7.96557	8,259,540	14.47	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			1,636.06000	1.63606	1,534,420	14.47	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			7,871.71000	7.87171	8,164,260	14.43	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			680.94000	0.68094	633,740	16.37	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put			1,663.34000	1.66334	1,560,280	14.43	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			9,122.53000	9.12253	8,802,820	12.02	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			7,918.73000	7.91873	8,211,990	14.45	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			1,649.75000	1.64975	1,547,400	14.45	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			4,647.93000	4.64793	4,445,550	13.30	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			4,058.99000	4.05899	4,257,930	13.31	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			4,613.76000	4.61376	4,412,370	13.31	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			3,993.07000	3.99307	4,190,030	13.29	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			4,682.31000	4.68231	4,478,940	13.29	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			4,025.97000	4.02597	4,223,920	13.30	0.00	0	
Total R2040 Option												0.00	0	3,60
Total For R2040												0.00	0	85,66
R2044	On	04/11/2021	Bond Future			10.57333	86.87531	10.62151	86.51976		14.25	0.00	0	61,77
R2044	On	03/02/2022	Bond Future			10.74520	83.48133	10.79523	83.12203		14.34	0.00	0	
R2044	On	05/05/2022	Bond Future			10.92020	84.46336	10.97217	84.09997		13.79	0.00	0	
R2044	On	04/08/2022	Bond Future			11.10476	81.06167	11.15886	80.69394		14.10	0.00	0	
Total R2044 Future												0.00	0	61,77
R2044	On	04/11/2021	Bond Future	12.90	Call			14,352.00000	14.35200	14,702,430	18.49	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 Interr
R2044	On	04/11/2021	Bond Future	12.90	Put		28.26000	0.02826	23,140	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		14,404.74000	14.40474	14,755,280	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		27.52000	0.02752	22,510	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		14,299.22000	14.29922	14,649,520	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		29.03000	0.02903	23,780	18.49	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,314.16000	1.31416	1,221,530	15.87	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,719.94000	6.71994	6,985,010	15.83	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,342.15000	1.34215	1,247,920	15.83	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,769.68000	6.76968	7,035,560	15.85	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,327.99000	1.32799	1,234,570	15.85	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,819.66000	6.81966	7,086,330	15.87	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,930.81000	7.93081	8,198,790	15.18	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,686.70000	1.68670	1,591,290	15.18	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,836.77000	7.83677	8,103,430	15.14	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,714.73000	1.71473	1,618,000	15.14	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,883.66000	7.88366	8,150,990	15.16	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,700.54000	1.70054	1,604,480	15.16	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,605.64000	4.60564	4,421,520	13.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		4,171.14000	4.17114	4,355,670	13.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,571.36000	4.57136	4,388,160	13.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		4,103.48000	4.10348	4,286,180	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,640.44000	4.64044	4,455,410	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		4,137.10000	4.13710	4,320,710	13.97	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	61,77
R2048	On	04/11/2021	Bond Future			10.49968	86.13023	10.54782	85.76172	14.68	0.00	0	167,75
R2048	On	03/02/2022	Bond Future			10.66705	87.10711	10.71707	86.73469	14.01	0.00	0	
R2048	On	05/05/2022	Bond Future			10.83020	83.71636	10.88214	83.33970	14.20	0.00	0	
R2048	On	04/08/2022	Bond Future			11.00005	84.68470	11.05407	84.30353	13.77	0.00	0	
Total R2048 Future											0.00	0	167,75
R2048	On	04/11/2021	Bond Future	12.84	Call		14,777.76000	14.77776	15,141,100	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		28.32000	0.02832	23,150	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		14,831.05000	14.83105	15,194,510	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		27.58000	0.02758	22,530	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,351.84000	1.35184	1,479,460	14.40	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		7,954.99000	7.95499	7,609,020	13.25	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		151.76000	0.15176	174,300	13.25	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		1,431.66000	1.43166	1,289,730	15.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		14,724.41000	14.72441	15,087,630	19.21	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	10.80	Call		3,317.19000	3.31719	3,543,770	15.19	0.00	0	1,00	
R2048	On	04/11/2021	Bond Future	10.20	Put		3,797.58000	3.79758	3,537,000	14.24	0.00	0		
R2048	On	04/11/2021	Bond Future	10.20	Call		1,070.80000	1.07080	1,178,730	14.24	0.00	0	1,00	
R2048	On	04/11/2021	Bond Future	12.83	Put		29.08000	0.02908	23,790	19.21	0.00	0		
R2048	On	04/11/2021	Bond Future	10.30	Put		3,279.17000	3.27917	3,038,280	14.40	0.00	0		
R2048	On	03/02/2022	Bond Future	9.80	Call		681.63000	0.68163	744,560	12.69	0.00	0	1,30	
R2048	On	03/02/2022	Bond Future	10.50	Put		4,067.38000	4.06738	3,851,210	13.72	0.00	0		
R2048	On	03/02/2022	Bond Future	10.50	Call		2,429.87000	2.42987	2,586,120	13.72	0.00	0	1,30	
R2048	On	03/02/2022	Bond Future	11.48	Put		1,374.46000	1.37446	1,275,710	15.26	0.00	0		
R2048	On	03/02/2022	Bond Future	11.49	Call		6,763.90000	6.76390	7,038,430	15.28	0.00	0		
R2048	On	03/02/2022	Bond Future	11.49	Put		1,359.76000	1.35976	1,261,870	15.28	0.00	0		
R2048	On	03/02/2022	Bond Future	11.47	Call		6,661.34000	6.66134	6,934,150	15.24	0.00	0		
R2048	On	03/02/2022	Bond Future	11.47	Put		1,389.15000	1.38915	1,289,540	15.24	0.00	0		
R2048	On	03/02/2022	Bond Future	9.80	Put		7,999.69000	7.99969	7,690,200	12.69	0.00	0		
R2048	On	03/02/2022	Bond Future	11.48	Call		6,712.68000	6.71268	6,986,350	15.26	0.00	0		
R2048	On	05/05/2022	Bond Future	11.81	Call		7,958.37000	7.95837	8,236,080	15.43	0.00	0		
R2048	On	05/05/2022	Bond Future	11.81	Put		1,707.93000	1.70793	1,608,980	15.43	0.00	0		
R2048	On	05/05/2022	Bond Future	11.79	Call		7,861.55000	7.86155	8,137,870	15.39	0.00	0		
R2048	On	05/05/2022	Bond Future	11.79	Put		1,736.85000	1.73685	1,636,510	15.39	0.00	0		
R2048	On	05/05/2022	Bond Future	11.80	Call		7,910.04000	7.91004	8,187,060	15.41	0.00	0		
R2048	On	05/05/2022	Bond Future	11.80	Put		1,722.43000	1.72243	1,622,790	15.41	0.00	0		
R2048	On	04/08/2022	Bond Future	10.99	Put		4,725.36000	4.72536	4,534,820	13.76	0.00	0		
R2048	On	04/08/2022	Bond Future	11.00	Call		4,308.06000	4.30806	4,499,660	13.77	0.00	0		
R2048	On	04/08/2022	Bond Future	11.00	Put		4,689.58000	4.68958	4,500,010	13.77	0.00	0		
R2048	On	04/08/2022	Bond Future	10.98	Call		4,237.59000	4.23759	4,427,270	13.75	0.00	0		
R2048	On	04/08/2022	Bond Future	10.98	Put		4,761.03000	4.76103	4,569,540	13.75	0.00	0		
R2048	On	04/08/2022	Bond Future	10.99	Call		4,272.93000	4.27293	4,463,560	13.76	0.00	0		
Total R2048 Option											0.00	0	4,70	
Total For R2048											0.00	0	172,45	
R209	On	04/11/2021	Bond Future			10.15351	71.47295	10.20166	71.19101	13.84	0.00	0	37,85	
R209	On	03/02/2022	Bond Future			10.32298	72.28384	10.37282	71.99900	13.26	0.00	0		
R209	On	05/05/2022	Bond Future			10.49455	69.99249	10.54619	69.70442	13.36	0.00	0		
R209	On	04/08/2022	Bond Future			10.67081	70.80320	10.72436	70.51164	12.99	0.00	0		
Total R209 Future											0.00	0	37,85	
R209	On	04/11/2021	Bond Future	12.18	Call		10,362.20000	10.36220	10,637,690	17.47	0.00	0		
R209	On	04/11/2021	Bond Future	12.18	Put		37.48000	0.03748	31,030	17.47	0.00	0		
R209	On	04/11/2021	Bond Future	12.19	Call		10,407.91000	10.40791	10,683,520	17.48	0.00	0		
R209	On	04/11/2021	Bond Future	12.19	Put		36.71000	0.03671	30,380	17.48	0.00	0		
R209	On	04/11/2021	Bond Future	12.17	Call		10,316.46000	10.31646	10,591,830	17.45	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 Intere
R209	On	04/11/2021	Bond Future	12.00	Call		9.53361000	9.53361	9,806,540	17.15	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		54.54000	0.05454	45,530	17.15	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		2,731.42000	2.73142	2,910,540	14.19	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,019.41000	1.01941	916,590	14.19	0.00	0	5,40
R209	On	04/11/2021	Bond Future	9.50	Put		4,571.61000	4.57161	4,327,740	12.58	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		301.21000	0.30121	339,280	12.58	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call		1,164.61000	1.16461	1,269,410	13.51	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		2,356.10000	2.35610	2,178,960	13.51	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call		1,862.10000	1.86210	2,005,230	13.84	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put		1,580.64000	1.58064	1,441,830	13.84	0.00	0	4,00
R209	On	04/11/2021	Bond Future	12.17	Put		38.27000	0.03827	31,700	17.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,792.08000	4.79208	4,994,010	13.99	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,184.64000	1.18464	1,101,730	13.99	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,831.83000	4.83183	5,034,490	14.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,171.56000	1.17156	1,089,380	14.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,752.42000	4.75242	4,953,610	13.97	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,197.86000	1.19786	1,114,210	13.97	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,443.41000	1.44341	1,363,680	14.63	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,160.07000	6.16007	6,368,960	14.64	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,431.15000	1.43115	1,351,970	14.64	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,198.37000	6.19837	6,407,810	14.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,419.18000	1.41918	1,340,550	14.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		6,122.01000	6.12201	6,330,350	14.63	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		3,115.21000	3.11521	3,253,900	12.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,960.39000	3.96039	3,807,520	12.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		3,141.59000	3.14159	3,281,020	12.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,931.57000	3.93157	3,779,440	12.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		3,168.08000	3.16808	3,308,240	12.86	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,902.93000	3.90293	3,751,530	12.86	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											0.00	0	65,30
R210	On	04/11/2021	Bond Future			211.23958	211.23958	210.86218	210.86218		0.00	0	1,40
R210	On	03/02/2022	Bond Future			213.68745	213.68745	213.30626	213.30626		0.00	0	
R210	On	05/05/2022	Bond Future			213.39716	213.39716	213.01127	213.01127		0.00	0	
R210	On	04/08/2022	Bond Future			216.03974	216.03974	215.64941	215.64941		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R212	On	04/11/2021	Bond Future			174.95224	174.95224	174.96925	174.96925		0.00	0	1,00
Total R212 Future											0.00	0	1,00

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 R212											0.00	0	1,02	
R213	On	04/11/2021			9.28478	87.30123	9.33840	87.00307		10.80		0.00	0	9,85
R213	On	03/02/2022			9.47292	88.29139	9.52881	87.99006		10.29		0.00	0	
R213	On	05/05/2022			9.65891	85.79739	9.71715	85.49271		10.22		0.00	0	
R213	On	04/08/2022			9.85513	86.79468	9.91594	86.48631		9.83		0.00	0	
Total R213 Future											0.00	0	9,85	
R213	On	04/11/2021		11.10			9,146.09000	9.14609	9,434,810	13.26		0.00	0	
R213	On	04/11/2021		11.10			52.64000	0.05264	43,200	13.26		0.00	0	
R213	On	04/11/2021		11.11			9,192.89000	9.19289	9,481,800	13.27		0.00	0	
R213	On	04/11/2021		11.11			51.49000	0.05149	42,240	13.27		0.00	0	
R213	On	04/11/2021		11.09			9,099.28000	9.09928	9,387,820	13.25		0.00	0	
R213	On	04/11/2021		11.09			53.81000	0.05381	44,190	13.25		0.00	0	
R213	On	03/02/2022		10.15			1,207.04000	1.20704	1,115,560	10.96		0.00	0	20
R213	On	03/02/2022		9.58			2,548.84000	2.54884	2,704,600	10.35		0.00	0	
R213	On	03/02/2022		9.58			2,274.06000	2.27406	2,128,490	10.35		0.00	0	20
R213	On	03/02/2022		8.63			5,609.87000	5.60987	5,365,490	9.49		0.00	0	
R213	On	03/02/2022		10.25			1,079.20000	1.07920	995,500	11.09		0.00	0	10
R213	On	03/02/2022		9.76			3,093.73000	3.09373	3,268,180	10.49		0.00	0	
R213	On	03/02/2022		9.76			1,861.76000	1.86176	1,734,880	10.49		0.00	0	10
R213	On	03/02/2022		8.80			4,864.89000	4.86489	4,636,350	9.66		0.00	0	
R213	On	03/02/2022		9.96			1,491.47000	1.49147	1,383,730	10.72		0.00	0	
R213	On	03/02/2022		10.15			4,465.55000	4.46555	4,675,400	10.96		0.00	0	
R213	On	03/02/2022		10.60			726.20000	0.72620	665,650	11.55		0.00	0	40
R213	On	03/02/2022		10.00			3,912.13000	3.91213	4,109,330	10.76		0.00	0	
R213	On	03/02/2022		10.00			1,425.48000	1.42548	1,321,350	10.76		0.00	0	40
R213	On	03/02/2022		9.22			3,305.57000	3.30557	3,121,010	10.07		0.00	0	
R213	On	03/02/2022		8.63			593.22000	0.59322	650,170	9.49		0.00	0	20
R213	On	03/02/2022		10.25			4,847.10000	4.84710	5,064,730	11.09		0.00	0	
R213	On	03/02/2022		10.67			670.52000	0.67052	613,880	11.65		0.00	0	20
R213	On	03/02/2022		10.17			4,541.23000	4.54123	4,752,670	10.99		0.00	0	
R213	On	03/02/2022		10.17			1,180.51000	1.18051	1,090,620	10.99		0.00	0	20
R213	On	03/02/2022		9.15			3,537.80000	3.53780	3,345,640	10.01		0.00	0	
R213	On	03/02/2022		8.80			825.59000	0.82559	898,380	9.66		0.00	0	10
R213	On	03/02/2022		10.60			6,244.90000	6.24490	6,485,680	11.55		0.00	0	
R213	On	03/02/2022		9.98			3,841.17000	3.84117	4,036,570	10.74		0.00	0	
R213	On	03/02/2022		9.98			1,458.15000	1.45815	1,352,220	10.74		0.00	0	
R213	On	03/02/2022		9.96			3,770.70000	3.77070	3,964,290	10.72		0.00	0	
R213	On	03/02/2022		9.15			1,468.34000	1.46834	1,577,510	10.01		0.00	0	20
R213	On	03/02/2022		9.22			1,623.36000	1.62336	1,740,130	10.07		0.00	0	40

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	10.67	Call		6.53348000	6.53348	6,778,170	11.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,805.87000	3.80587	4,000,370	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,474.72000	1.47472	1,367,890	10.73	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,274.34000	1.27434	1,193,060	11.07	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,956.47000	5.95647	6,180,450	11.08	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,263.20000	1.26320	1,182,500	11.08	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,881.83000	5.88183	6,104,630	11.06	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,285.59000	1.28559	1,203,710	11.06	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,919.12000	5.91912	6,142,520	11.07	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		3,203.12000	3.20312	3,358,690	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,334.49000	3.33449	3,181,690	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,229.24000	3.22924	3,385,580	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,309.93000	3.30993	3,157,900	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3,177.43000	3.17743	3,332,250	9.76	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,359.51000	3.35951	3,205,960	9.76	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	12,75
R214	On	04/11/2021	Bond Future			10.53690	68.20142	10.58500	67.91294	14.86	0.00	0	18,8
R214	On	03/02/2022	Bond Future			10.70699	68.97495	10.75685	68.68340	14.22	0.00	0	
R214	On	05/05/2022	Bond Future			10.87292	66.50621	10.92456	66.21141	14.38	0.00	0	
R214	On	04/08/2022	Bond Future			11.04545	67.27526	11.09902	66.97697	13.97	0.00	0	
Total R214 Future											0.00	0	18,84
R214	On	04/11/2021	Bond Future	12.47	Call		9,971.90000	9.97190	10,252,000	18.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		50.36000	0.05036	41,980	18.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,017.10000	10.01710	10,297,340	18.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		49.40000	0.04940	41,160	18.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,926.67000	9.92667	10,206,620	18.54	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		51.36000	0.05136	42,830	18.54	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,830.03000	4.83003	5,033,710	15.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,296.86000	1.29686	1,208,990	15.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,869.53000	4.86953	5,073,960	15.28	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,282.98000	1.28298	1,195,860	15.28	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,909.27000	4.90927	5,114,430	15.30	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,269.41000	1.26941	1,183,020	15.30	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,525.59000	1.52559	1,441,330	15.48	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,891.16000	5.89116	6,100,530	15.44	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,551.32000	1.55132	1,465,890	15.44	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,929.12000	5.92912	6,139,070	15.46	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,538.31000	1.53831	1,453,460	15.46	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
R214	On	05/05/2022	Bond Future	11.75	Call			5,967.30000	5.96730	6,177,840	15.48	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			3,278.94000	3.27894	3,424,700	13.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			3,888.27000	3.88827	3,735,740	13.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			3,223.95000	3.22395	3,368,210	13.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			3,946.04000	3.94604	3,792,010	13.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			3,251.26000	3.25126	3,396,270	13.74	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			3,916.93000	3.91693	3,763,650	13.74	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	18,84
Total for Bond												46,007,911.51	477	1,061,52
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future												0.00	0	
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	

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

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 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/11/2021 GOVI			809.80300	809.80300	807.32000	807.32000				0.00	0	98
GOVI On 03/02/2022 GOVI			818.98800	818.98800	816.47900	816.47900				0.00	0	
GOVI On 05/05/2022 GOVI			828.60900	828.60900	826.07200	826.07200				0.00	0	
GOVI On 04/08/2022 GOVI			838.56800	838.56800	836.00200	836.00200				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 04/11/2021 GOVI	728.41	Call			789,100.00000	78.91000	813,930,000			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			789,000.00000	78.90000	813,830,000			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			789,200.00000	78.92000	814,030,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			237,390.00000	23.73900	262,480,000			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			237,290.00000	23.72900	262,380,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			237,190.00000	23.71900	262,280,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			378,220.00000	37.82200	403,590,000			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			378,420.00000	37.84200	403,790,000			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			378,320.00000	37.83200	403,690,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			167,220.00000	16.72200	192,880,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/08/2022	GOVI	819.26	Call			167,420.00000	16.74200	193,080,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			167,320.00000	16.73200	192,980,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	98
Total for GOVI												0.00	0	98
AL37	On	04/11/2021	Index Future			809.37100	809.37100	808.32600	808.32600			0.00	0	
AL37	On	03/02/2022	Index Future			818.55000	818.55000	817.49600	817.49600			0.00	0	
AL37	On	05/05/2022	Index Future			828.16600	828.16600	827.10200	827.10200			0.00	0	
AL37	On	04/08/2022	Index Future			838.12000	838.12000	837.04400	837.04400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			930.52200	930.52200	927.39100	927.39100			0.00	0	
AL7T	On	03/02/2022	Index Future			941.07600	941.07600	937.91300	937.91300			0.00	0	
AL7T	On	05/05/2022	Index Future			952.13100	952.13100	948.93300	948.93300			0.00	0	
AL7T	On	04/08/2022	Index Future			963.57500	963.57500	960.33900	960.33900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			820.08200	820.08200	817.56000	817.56000			0.00	0	1
ALBI	On	03/02/2022	Index Future			829.38300	829.38300	826.83500	826.83500			0.00	0	
ALBI	On	05/05/2022	Index Future			839.12700	839.12700	836.55000	836.55000			0.00	0	
ALBI	On	04/08/2022	Index Future			849.21200	849.21200	846.60500	846.60500			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			296.17100	296.17100	295.18600	295.18600			0.00	0	4
IGOV	On	03/02/2022	Index Future			299.60300	299.60300	298.60700	298.60700			0.00	0	
IGOV	On	05/05/2022	Index Future			303.19400	303.19400	302.18700	302.18700			0.00	0	
IGOV	On	04/08/2022	Index Future			306.90900	306.90900	305.89000	305.89000			0.00	0	
Total IGOV Future												0.00	0	47
Total For IGOV												0.00	0	47
Total for Index												0.00	0	55
JIBAR f	On	15/09/2021	Jibar Future			3.68500	96.31500	3.70500	96.29500			0.00	0	30,00
JIBAR f	On	20/10/2021	Jibar Future			3.71500	96.28500	3.74500	96.25500			0.00	0	
JIBAR f	On	17/11/2021	Jibar Future			3.74000	96.26000	3.77000	96.23000			0.00	0	
JIBAR f	On	15/12/2021	Jibar Future			3.82500	96.17500	3.85500	96.14500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			3.88000	96.12000	3.91000	96.09000			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.02000	95.98000	4.07000	95.93000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.05000	95.95000	4.10000	95.90000			0.00	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 15/06/2022 Jibar Future			4.43500	95.56500	4.49500	95.50500			0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.70000	95.30000	4.76000	95.24000			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.99000	95.01000	5.04000	94.96000			0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			5.19500	94.80500	5.24500	94.75500			0.00	0	
JIBAR f On 21/06/2023 Jibar Future			5.48500	94.51500	5.53500	94.46500			0.00	0	
Total Jibar Future									0.00	0	30,54
Total For JIBAR FUTURE									0.00	0	30,54
Total for Jibar									0.00	0	30,54
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			0.00	0	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5
Total for Interest Rate Swap									0.00	0	5
Total for Derivatives :									46,007,911.51	477	1,093,70
ABCPI3 On 07/12/2023 Spot Bond			2.23000	316.67682	2.23000	316.64914			44,600,000,000.00	20,000,000	10,000,00
Total ABCPI3 SPOT									44,600,000,000.00	20,000,000	10,000,00
Total For ABCPI3									44,600,000,000.00	20,000,000	10,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	101.11571			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.46149			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.63547	9.65000	101.60930			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.98471			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.16716			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.51583			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN11 On 11/11/2022 Spot Bond					0.00000	101.02746			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.30346				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.71352				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.86163				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.16285				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.50018				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.90393				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.57741				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.71683				0.00	0	250,000,00
Total ABFN29 SPOT										0.00	0	250,000,00
Total For ABFN29										0.00	0	250,000,00
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.65874				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.28478				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.83351				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.52896				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.50394				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.92223				0.00	0	500,000,0€
Total ABFN35 SPOT										0.00	0	500,000,0€
Total For ABFN35										0.00	0	500,000,0€
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.16044				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.68994				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.53025				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.16872				0.00	600,000,000	300,000,0€
Total ABFN39 SPOT										0.00	600,000,000	300,000,0€
Total For ABFN39										0.00	600,000,000	300,000,0€
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.47005				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.78999				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.34999				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.64873				0.00	0	
Total ABFN43 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 ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.66698				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.68007				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.96394				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.08631				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.09050				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.06482				0.00	15,400,000,000	7,700,000,000
Total ABFN49 SPOT										0.00	15,400,000,000	7,700,000,000
Total For ABFN49										0.00	15,400,000,000	7,700,000,000
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.81219				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.94628				0.00	0	200,000,000
Total ABFN51 SPOT										0.00	0	200,000,000
Total For ABFN51										0.00	0	200,000,000
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.71694				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.91320				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.34917				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.27738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.47000	3.47000	3.47000	152.16540				0.00	0	119,802,50
Total ABKI03 SPOT										0.00	0	119,802,50
Total For ABKI03										0.00	0	119,802,50
ABKI03 On 13/10/2021 Spot Bond			100.00000	116.83842	100.00000	116.54894				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.95000	6.95000	6.95000	145.78612				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	26.27141	100.00000	26.21287				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.55000	2.55000	2.55000	152.32731				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.62000	3.62000	3.62000	202.42102				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.44000	4.44000	4.44000	226.21057				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.58000	6.58000	6.58000	101.64555				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.31500	7.31500	7.31500	115.81528				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.74000	106.24230	4.74000	106.22879				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.11000	108.30547	5.11000	108.29062				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS16 On 11/11/2025 Spot Bond			7.06000	115.09444	7.06000	115.07274			1,412,000,000,000.00	200,000,000	100,000,000
Total ABS16 SPOT									1,412,000,000,000.00	200,000,000	100,000,000
Total For ABS16									1,412,000,000,000.00	200,000,000	100,000,000
ABS17 On 11/11/2027 Spot Bond			8.09000	115.44882	8.09000	115.42394			1,618,000,000,000.00	200,000,000	100,000,000
Total ABS17 SPOT									1,618,000,000,000.00	200,000,000	100,000,000
Total For ABS17									1,618,000,000,000.00	200,000,000	100,000,000
ABS18 On 26/09/2023 Spot Bond			5.55000	112.51703	5.55000	112.50030			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			7.73000	104.15376	7.73000	108.52233			0.00	0	0
Total ABS7 SPOT									0.00	0	0
Total For ABS7									0.00	0	0
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.15528	100.00000	14.42756			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			1.55000	321.27713	1.55000	321.25497			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			0.85500	173.32678	0.85500	173.31808			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			10.19000	10.19000	10.19000	103.31311			0.00	0	0
Total ABX01 SPOT									0.00	0	0
Total For ABX01									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.24404			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	101.20530			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	101.15710			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	101.16293			0.00	0	0
Total ACL145 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL145										0.00	0	
ACL18 On 20/09/2022 Spot Bond					0.00000	100.82326				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	101.20169				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	101.20169				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	101.23467				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	101.23467				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 On 30/01/2023 Spot Bond					0.00000	166.60166				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	168.23621				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 On 20/12/2023 Spot Bond					0.00000	101.13967				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	101.13189				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	101.10281				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.19437				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.26459				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.30440				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.34513				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.37089				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.28653				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.99941				0.00	0	750,000,0€
Total AGL03 SPOT										0.00	0	750,000,0€
Total For AGL03										0.00	0	750,000,0€
AGT01 On 10/10/2023 Spot Bond					0.00000	104.03231				0.00	0	505,000,0€
Total AGT01 SPOT										0.00	0	505,000,0€
Total For AGT01										0.00	0	505,000,0€
AGT02 On 28/11/2024 Spot Bond					0.00000	102.84951				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.73556				0.00	242,000,000	121,000,0€
Total AGT03 SPOT										0.00	242,000,000	121,000,0€
Total For AGT03										0.00	242,000,000	121,000,0€
AGT04 On 27/10/2025 Spot Bond					0.00000	104.77330				0.00	486,000,000	243,000,0€
Total AGT04 SPOT										0.00	486,000,000	243,000,0€
Total For AGT04										0.00	486,000,000	243,000,0€
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.62736				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.65063				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A3 On 18/07/2026 Spot Bond			7.61500	106.15235	7.61500	100.91538				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.68568				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.80243				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.94814				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.54546				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.11999				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.27000	106.85141	6.27000	106.83349				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.11239				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.12651				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.13519				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.55293				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.35103				0.00	0	
Total AHF6A1 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 AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.66079				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.12644				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.13510				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.19557				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.29198				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.11777				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.13078				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.12753				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.13945				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.13533				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.21281				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.20205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.28000	110.70369	7.28000	110.68207				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.73000	106.05792	7.73000	106.03607				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.20500	95.93967	11.20500	95.91125				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.59000	182.19207	5.59000	182.15974				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.71057				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.41360				0.00	0	450,000,00
Total APF06 SPOT										0.00	0	450,000,00
Total For APF06										0.00	0	450,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.26242				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.76922				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.37980				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.12828				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.33918				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF15 On 24/02/2023 Spot Bond					0.00000	100.12637				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.40636				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.79000	241.11412	4.79000	241.07648				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.80500	218.42476	4.80500	218.39054				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.83000	172.62836	1.83000	172.61512				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.87500	172.59626	1.87500	172.58283				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.49000	192.36309	4.49000	192.33458				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN16 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN177									0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.33552			0.00	0	
Total ASN181 SPOT									0.00	0	
Total For ASN181									0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.02253			0.00	0	
Total ASN194 SPOT									0.00	0	
Total For ASN194									0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.05000	107.15467	5.05000	107.13729			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	101.04078			0.00	0	250,000,00
Total ASN196 SPOT									0.00	0	250,000,00
Total For ASN196									0.00	0	250,000,00
ASN20 On 20/06/2022 Spot Bond					0.00000	101.05669			0.00	0	150,000,00
Total ASN203 SPOT									0.00	0	150,000,00
Total For ASN203									0.00	0	150,000,00
ASN20 On 20/06/2022 Spot Bond					0.00000	101.16179			0.00	34,800,000	8,700,00
Total ASN204 SPOT									0.00	34,800,000	8,700,00
Total For ASN204									0.00	34,800,000	8,700,00
ASN20 On 24/08/2025 Spot Bond					0.00000	100.15440			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	99.96668			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.33165			0.00	0	250,000,00
Total ASN264 SPOT									0.00	0	250,000,00
Total For ASN264									0.00	0	250,000,00
ASN27 On 20/06/2023 Spot Bond					0.00000	101.04555			0.00	0	
Total ASN274 SPOT									0.00	0	
Total For ASN274									0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.23683			0.00	0	
Total ASN278 SPOT									0.00	0	
Total For ASN278									0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.17611			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.12608				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.27285				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.05870				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	101.12803				0.00	0	250,000,00
Total ASN300 SPOT										0.00	0	250,000,00
Total For ASN300										0.00	0	250,000,00
ASN31(On 20/12/2023 Spot Bond					0.00000	101.55219				0.00	0	250,000,00
Total ASN310 SPOT										0.00	0	250,000,00
Total For ASN310										0.00	0	250,000,00
ASN31(On 31/03/2029 Spot Bond			4.07500	4.07500	4.07500	107.18479				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.97500	4.97500	4.97500	96.48946				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.06749				0.00	0	250,000,00
Total ASN327 SPOT										0.00	0	250,000,00
Total For ASN327										0.00	0	250,000,00
ASN32(On 20/06/2024 Spot Bond					0.00000	101.22105				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.34035				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.31263				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.16000	105.66048	5.16000	105.64302				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.14738				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.04073				0.00	150,133,200	37,533,30
Total ASN346 SPOT										0.00	150,133,200	37,533,30
Total For ASN346										0.00	150,133,200	37,533,30
ASN35: On 20/06/2024 Spot Bond					0.00000	101.11527				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.09891				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.09891				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.01449				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.32184				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.07754				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.11826				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.52192				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	101.18678				0.00	0	
Total ASN383 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.18678				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.87558				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.08724				0.00	0	250,000,00
Total ASN388 SPOT										0.00	0	250,000,00
Total For ASN388										0.00	0	250,000,00
ASN39 On 20/11/2022 Spot Bond					0.00000	100.15760				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.13837				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.07948				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.27333				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	99.91612				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.98093				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.99814				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	101.03053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.37061				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	102.04419				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.99976				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.65734				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.66360				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	100.00000			6,441,120,000,000.00	648,000,000	324,000,000	
Total ASN462 SPOT									6,441,120,000,000.00	648,000,000	324,000,000	
Total For ASN462									6,441,120,000,000.00	648,000,000	324,000,000	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.73055			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	100.00000			0.00	0	0	
Total ASN470 SPOT									0.00	0	0	
Total For ASN470									0.00	0	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.45690			0.00	0	0	
Total ASN471 SPOT									0.00	0	0	
Total For ASN471									0.00	0	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.53524			0.00	0	0	
Total ASN472 SPOT									0.00	0	0	
Total For ASN472									0.00	0	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.00000			0.00	0	0	
Total ASN474 SPOT									0.00	0	0	
Total For ASN474									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
ASN47: On 17/08/2025 Spot Bond					0.00000	101.11451				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.33154				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	114.50300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.00000				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.11064				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	99.97614				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	99.91529				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.81955				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	99.90850				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.05216				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.05216				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.08159				0.00	0	
Total ASN507 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 ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.01000	101.70543	9.01000	101.68094				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.19000	101.54729	8.19000	101.52503				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.74000	100.03762	8.74000	100.01424				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.74000	100.03762	8.74000	100.01424				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	100.77683	9.10000	100.75247				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	100.93965	11.05000	100.91015				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	100.93549	11.00000	100.90613				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	100.89386	10.50000	100.86580		9,870,000,000,000.00		940,000,000	470,000,000	
Total ASN532 SPOT								9,870,000,000,000.00		940,000,000	470,000,000	
Total For ASN532								9,870,000,000,000.00		940,000,000	470,000,000	
ASN532 On 31/01/2024 Spot Bond			10.50000	100.89386	10.50000	100.86580		16,149,000,000,000.00		1,538,000,000	769,000,000	
Total ASN538 SPOT								16,149,000,000,000.00		1,538,000,000	769,000,000	
Total For ASN538								16,149,000,000,000.00		1,538,000,000	769,000,000	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.04300				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.45563				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.34913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	100.90219	10.60000	100.87387				7,420,000,000,000.00	700,000,000	350,000,000
Total ASN545 SPOT										7,420,000,000,000.00	700,000,000	350,000,000
Total For ASN545										7,420,000,000,000.00	700,000,000	350,000,000
ASN545 On 31/01/2024 Spot Bond			10.47000	100.59839	10.47000	100.86338				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	100.89802	10.55000	100.86984				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.42766				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.60333				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	99.91081				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	101.19722				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	101.04076				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	101.11445				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.27015				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	99.89989				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58 On 13/02/2022 Spot Bond					0.00000	100.28103				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58 On 14/03/2022 Spot Bond					0.00000	101.43576				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	102.95649				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	100.74195	9.22000	100.71745				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.77650				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.74162				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.56030				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.61617				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.01812				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.44815				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.55383				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	101.25059				0.00	0	
Total ASN611 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 ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.45361				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.16699				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.00023				0.00	1,240,000,000	620,000,000
Total ASN617 SPOT										0.00	1,240,000,000	620,000,000
Total For ASN617										0.00	1,240,000,000	620,000,000
ASN61: On 11/05/2023 Spot Bond					0.00000	100.41127				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.10302				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.07752				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.00023				0.00	700,000,000	350,000,000
Total ASN627 SPOT										0.00	700,000,000	350,000,000
Total For ASN627										0.00	700,000,000	350,000,000
ASN63: On 08/09/2021 Spot Bond					0.00000	99.89939				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.98251				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.44349				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.45628				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	99.89687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 27/09/2021 Spot Bond					0.00000	100.91781				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN638 On 30/09/2021 Spot Bond					0.00000	103.95058				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN641 On 01/10/2021 Spot Bond					0.00000	100.78240				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN643 On 06/05/2024 Spot Bond					0.00000	100.53355				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.97967				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.82744				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 20/10/2021 Spot Bond					0.00000	100.52525				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN649 On 22/10/2021 Spot Bond					0.00000	100.83897				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN650 On 27/10/2021 Spot Bond					0.00000	100.44713				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN652 On 29/10/2021 Spot Bond					0.00000	101.45293				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN656 On 31/03/2032 Spot Bond					0.00000	100.40934				0.00	0	1,830,000.00
Total ASN658 SPOT										0.00	0	1,830,000.00
Total For ASN658										0.00	0	1,830,000.00

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 12/11/2021 Spot Bond					0.00000	100.24521				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.24573				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.22710				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.24075				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.22907				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.06018				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/11/2021 Spot Bond					0.00000	100.15534				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.22391				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 18/11/2021 Spot Bond					0.00000	100.16829				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	100.19852				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 23/11/2021 Spot Bond					0.00000	100.10138				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.11401				0.00	0	
Total ASN679 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 ASN679										0.00	0	
ASN68 On 26/11/2021 Spot Bond					0.00000	100.07600				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.10562				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,500,000.00
Total ASN682 SPOT										0.00	0	5,500,000.00
Total For ASN682										0.00	0	5,500,000.00
ASN68 On 31/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00		12,000,000,000	12,000,000,000	12,000,000,000
Total ASN683 SPOT								10,000,000,000,000.00		12,000,000,000	12,000,000,000	12,000,000,000
Total For ASN683								10,000,000,000,000.00		12,000,000,000	12,000,000,000	12,000,000,000
ASN68 On 22/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,242,223.10
Total ASN684 SPOT										0.00	0	3,242,223.10
Total For ASN684										0.00	0	3,242,223.10
ASN68 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00		2,500,000,000	2,500,000,000	2,500,000,000
Total ASN685 SPOT								50,000,000,000,000.00		2,500,000,000	2,500,000,000	2,500,000,000
Total For ASN685								50,000,000,000,000.00		2,500,000,000	2,500,000,000	2,500,000,000
BAW21 On 24/03/2022 Spot Bond			5.29500	106.24831	5.29500	106.23322				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.05227	9.30000	104.02657				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.11948				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.17152				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.12200				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.01119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.86184				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.34000	101.99018	6.34000	101.97279				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.55010				0.00	3,500,000,000	3,020,000,000
Total BAW34 SPOT										0.00	3,500,000,000	3,020,000,000
Total For BAW34										0.00	3,500,000,000	3,020,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.28793				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.85851				0.00	0	250,000,000
Total BAW36 SPOT										0.00	0	250,000,000
Total For BAW36										0.00	0	250,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.70016				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.40241				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.47000	8.47000	8.47000	105.83291				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.80000	10.80000	10.80000	109.95610				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.29392				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.23867				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.24717				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.24734				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.26619				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.66414				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.44462				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.43983				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.48685				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.44408				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.48621				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.40166				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.48604				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.40245				0.00	0	
Total BAYA86 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.48633				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.44419				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.40583				0.00	0	250,000,00
Total BAYA89 SPOT										0.00	0	250,000,00
Total For BAYA89										0.00	0	250,000,00
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.44425				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.36032				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.69673				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.69673				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.73913				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.69743				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.95126				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.78179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.74500	7.74500	7.74500	104.89662				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.47180				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.56150				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.87834				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.31570				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.26000	104.27330	7.26000	104.25309				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.94289				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.12148				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.74180				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.12343				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.25039				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond					0.00000	102.37245				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.26095				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.22814				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.43164				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.28179				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.58634				0.00	200,000,000	200,000,000
Total BID10 SPOT										0.00	200,000,000	200,000,000
Total For BID10										0.00	200,000,000	200,000,000
BID11 On 15/11/2023 Spot Bond			6.01000	110.13422	6.01000	110.11650				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.16739				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.31468				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.34252				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.53663				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.57571				0.00	0	
Total BNPP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP01										0.00	0	
BNPP0:On 12/10/2028 Spot Bond					0.00000	100.88988				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0:On 21/02/2023 Spot Bond					0.00000	99.59300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	97.18000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	67.23000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	56.38000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1:On 01/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1:On 18/02/2022 Spot Bond					0.00000	100.15785				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	100.56505				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	100.17606				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	99.88010				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	100.01644				0.00	340,000,000	170,000,000
Total BPPF21 SPOT										0.00	340,000,000	170,000,000
Total For BPPF21										0.00	340,000,000	170,000,000
BPPF2:On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.71992				0.00	0	250,000,00
Total BPPF23 SPOT										0.00	0	250,000,00
Total For BPPF23										0.00	0	250,000,00
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.43219				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.68182				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.73356				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.38428				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.40176				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.41695				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.08963				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.09516				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.35113				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.99335			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.00944			0.00	200,000,000	300,000,000
Total CBL29 SPOT									0.00	200,000,000	300,000,000
Total For CBL29									0.00	200,000,000	300,000,000
CCT01 On 23/06/2023 Spot Bond			7.24000	111.26413	7.24000	111.24252			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.47000	112.77432	7.47000	112.75172			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.19500	114.09692	8.19500	114.07202			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.51000	104.16848	9.51000	102.86201		1,711,800,000,000.00	0.00	180,000,000	45,000,000
Total CCT04 SPOT								1,711,800,000,000.00		180,000,000	45,000,000
Total For CCT04								1,711,800,000,000.00		180,000,000	45,000,000
CGR42 On 03/08/2023 Spot Bond					0.00000	100.63682			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.44590			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.01990			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.02122			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.85839			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.91098			0.00	0	
Total CGR51 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 CGR51										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	162.99327	3.14000	163.00290				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.80000	1.80000	1.80000	165.00406				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	112.33693	4.77000	109.82700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	103.07100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.86727				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.04000	112.79079	7.04000	112.76958				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 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	
CLN36 On 20/03/2024 Spot Bond			8.70700	115.39868	8.70700	119.54700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.53404				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.61769				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.38582				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	103.78229	10.98000	103.75215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	115.10800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	120.48756	6.50000	117.14700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	105.57200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	101.12801				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.24700				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.24497				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.80000	172.64976	1.80000	172.63667				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.25000	139.56805	5.25000	139.54465				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.69000	137.60742	5.69000	137.58275				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45(On 20/12/2021 Spot Bond					0.00000	102.19900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45(On 17/11/2021 Spot Bond					0.00000	100.23158				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45(On 29/11/2021 Spot Bond					0.00000	100.10064				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46(On 29/11/2021 Spot Bond					0.00000	100.14910				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.47000	106.53354	6.47000	106.51510				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	101.53848				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	101.18055				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	101.30452				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	100.22471				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47(On 29/11/2021 Spot Bond			100.00000	84.16707	100.00000	83.98209				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48(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	
CLN48(On 02/12/2021 Spot Bond					0.00000	100.14575				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			5.96500	103.27722	5.96500	103.26060				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.27000	103.35512	6.27000	103.33778				0.00	0	
Total CLN488 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 CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	101.29584				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	101.32001				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.01587				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			6.67000	109.04950	6.67000	109.03005				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.85716				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.84246				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.88997				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.31133				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.14602				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.52682				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.27366				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	95.50485				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	104.59252	9.96000	104.56490				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.36459	10.01000	103.33701				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.10222				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.62712	9.60000	103.20998				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.22258				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.05663				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	99.80466	9.20000	99.78026				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.33139				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.97429				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.38873				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.33826				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN529 On 29/11/2021 Spot Bond					0.00000	100.17371				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.22258				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.22502				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.72090				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.97000	105.68185	8.97000	105.65665				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.61679				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.56900				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.82023				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	143.92300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.01489				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.89294				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.44000	106.60109	8.44000	106.57715				0.00	0	
Total CLN546 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 CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.49000	109.04195	8.49000	109.01732				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.58000	108.53700	8.58000	108.51222				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	313.62933				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.25341				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.29947				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.11211				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.90776				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	121.80700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.32878				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.92849	10.19000	102.93386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.44000	109.03996	8.44000	109.01546				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.34079				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.11665				0.00	4,000,000,000	2,000,000,000
Total CLN565 SPOT										0.00	4,000,000,000	2,000,000,000
Total For CLN565										0.00	4,000,000,000	2,000,000,000
CLN565 On 17/01/2024 Spot Bond					0.00000	103.42881				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.90990				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.30984				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.67000	107.53892	8.67000	107.51411				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.31490				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.31146				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.21829				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.34122				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN578 On 18/04/2026 Spot Bond					0.00000	100.69150				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.00701				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.33409				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.01394				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.40843				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.62740				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.66851				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.31016				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.11630				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.16507				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.24516				0.00	0	
Total CLN590 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 CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.38817				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.67000	143.57955	3.67000	115.69592				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.11023				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.96836				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.11023				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.43873				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.94980				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.19348				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.16507				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.16507				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.60656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.38034				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.28417				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.47771				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.71509				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.12528				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.13435	9.32000	103.10868				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.58749				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.27977				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.32829				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.12101				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN614 On 30/11/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.92464				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.39000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.68845				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.78945				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.50702				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.50524				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.56519				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.76600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.57878				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.28000	104.50171	6.28000	104.48415				0.00	0	
Total CLN625 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 CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.21781				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.87925				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.71000	63.81743	11.71000	84.58431				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.23064				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.14000	101.50384	9.14000	101.47919				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.21684				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.18367				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.07846				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.32903				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.10093				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.11988				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.21587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.30414				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.27645				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.23527				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.63094				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.12053				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.14280				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.52622				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.14482				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.21587				0.00	700,000,000	700,000,000
Total CLN648 SPOT										0.00	700,000,000	700,000,000
Total For CLN648										0.00	700,000,000	700,000,000
CLN648 On 31/05/2026 Spot Bond					0.00000	100.01413				0.00	1,300,000,000	1,300,000,000
Total CLN649 SPOT										0.00	1,300,000,000	1,300,000,000
Total For CLN649										0.00	1,300,000,000	1,300,000,000
CLN649 On 19/08/2025 Spot Bond					0.00000	100.21587				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 19/11/2022 Spot Bond					0.00000	100.17365				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.21587				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	102.41900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.37029				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.07205				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.82259				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.80400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.67500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	115.33700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	138.45700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.29015				0.00	0	
Total CLN665 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 CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.13777				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.25850				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.44379				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.97772				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.06104				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.23850				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.27112				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	144.11047	4.25785	117.09818				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	144.11047	4.25785	117.09894				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.24334				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.25624				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.12822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	100.45690				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.24753				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.22359				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.07790				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.10893				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.58214				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.32201				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.32179				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.15730				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.93517				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.15740				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	100.29736				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.03875			1,813,590,000,000.00		162,000,000	162,000,000
Total CLN697 SPOT									1,813,590,000,000.00		162,000,000	162,000,000
Total For CLN697									1,813,590,000,000.00		162,000,000	162,000,000
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.48376			0.00		0	
Total CLN698 SPOT									0.00		0	
Total For CLN698									0.00		0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.63708			0.00		0	
Total CLN699 SPOT									0.00		0	
Total For CLN699									0.00		0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.00007			0.00		0	
Total CLN700 SPOT									0.00		0	
Total For CLN700									0.00		0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.28018			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	87.24929			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	79.83704			0.00		0	
Total CLN703 SPOT									0.00		0	
Total For CLN703									0.00		0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.76890			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	84.61762			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	85.98069			0.00		0	
Total CLN706 SPOT									0.00		0	
Total For CLN706									0.00		0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.26269			0.00		0	
Total CLN707 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 CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.22487				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.13001				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.11678				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.36432				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	101.11419				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.26088				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.13777				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.13777				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.13777				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.13802				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.10302				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.11770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN720 SPOT									0.00	0	
Total For CLN720									0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.44562		12,617,000,000,000.00	1,100,000,000	1,100,000,000	
Total CLN721 SPOT								12,617,000,000,000.00	1,100,000,000	1,100,000,000	
Total For CLN721								12,617,000,000,000.00	1,100,000,000	1,100,000,000	
CLN721 On 01/06/2026 Spot Bond					0.00000	99.98748		0.00	0	0	
Total CLN722 SPOT								0.00	0		
Total For CLN722								0.00	0		
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.16833		9,080,000,000,000.00	800,000,000	800,000,000	
Total CLN723 SPOT								9,080,000,000,000.00	800,000,000	800,000,000	
Total For CLN723								9,080,000,000,000.00	800,000,000	800,000,000	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.04281		0.00	0	0	
Total CLN724 SPOT								0.00	0		
Total For CLN724								0.00	0		
CLN724 On 21/06/2025 Spot Bond					0.00000	101.04281		0.00	0	0	
Total CLN725 SPOT								0.00	0		
Total For CLN725								0.00	0		
CLN725 On 21/06/2025 Spot Bond					0.00000	101.04281		0.00	0	0	
Total CLN726 SPOT								0.00	0		
Total For CLN726								0.00	0		
CLN726 On 21/06/2025 Spot Bond					0.00000	101.06219		0.00	0	0	
Total CLN727 SPOT								0.00	0		
Total For CLN727								0.00	0		
CLN727 On 21/06/2025 Spot Bond					0.00000	101.06219		0.00	0	0	
Total CLN728 SPOT								0.00	0		
Total For CLN728								0.00	0		
CLN728 On 21/06/2025 Spot Bond					0.00000	101.06219		0.00	0	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	82.71469		0.00	0	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	83.77419		0.00	0	0	
Total CLN731 SPOT								0.00	0		
Total For CLN731								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.42631			1,291,675,000,000.00	121,000,000	121,000,000
Total CLN732 SPOT									1,291,675,000,000.00	121,000,000	121,000,000
Total For CLN732									1,291,675,000,000.00	121,000,000	121,000,000
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN733 SPOT									0.00	0	
Total For CLN733									0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.12518			0.00	0	
Total CLN734 SPOT									0.00	0	
Total For CLN734									0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.34075			0.00	0	
Total CLN735 SPOT									0.00	0	
Total For CLN735									0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	93.46134			0.00	0	
Total CLN736 SPOT									0.00	0	
Total For CLN736									0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.25411			0.00	0	
Total CLN737 SPOT									0.00	0	
Total For CLN737									0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.31221			0.00	0	
Total CLN738 SPOT									0.00	0	
Total For CLN738									0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	107.83700			0.00	0	
Total CLN739 SPOT									0.00	0	
Total For CLN739									0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.04775			0.00	0	
Total CLN740 SPOT									0.00	0	
Total For CLN740									0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.21264			0.00	0	
Total CLN741 SPOT									0.00	0	
Total For CLN741									0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.24526			0.00	0	
Total CLN742 SPOT									0.00	0	
Total For CLN742									0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.44461			0.00	0	
Total CLN743 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 CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.55540				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.53028				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.00020				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	101.15736				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.53813				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.12464				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.88995				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.61399				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.83121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.32434				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.28449				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.05155				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.47488				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.45438				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.72548				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.61399				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			7.74500	104.91840	7.74500	104.89662				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.40000	110.70009	7.40000	110.67812				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			9.70000	108.80650	9.70000	108.77835				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.39000	111.80195	6.39000	111.78274				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			7.10500	106.70746	7.10500	106.68712				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.50000	98.29512	11.50000	98.26509				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.09000	99.21145	10.09000	99.18477				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			9.47000	9.47000	9.47000	107.20346				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.15734				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.05886				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.82185				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.59740				0.00	0	
Total DENG99 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 DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.32446				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.13498				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.05230				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.84620				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.67612				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.11799				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.76217				0.00	100,000,000	350,000,00
Total DSY02 SPOT										0.00	100,000,000	350,000,00
Total For DSY02										0.00	100,000,000	350,000,00
DSY03 On 21/11/2024 Spot Bond			8.84000	8.84000	8.84000	107.32984				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.56040				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.12760				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.52000	104.98877	6.52000	104.97046				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.07290	100.00000	36.99129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	37.07290	100.00000	36.99129				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.05000	106.23530	7.05000	106.21530				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	100.36064	9.69000	100.33483				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.36064	9.69000	100.33483				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.38000	94.05148	11.38000	94.02320				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.37556	10.10000	100.34869				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.37556	10.10000	100.34869				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	100.01396				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.78209				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	99.62978				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.67916				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.23659				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.58525				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.45562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.39120				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	97.34349				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.40473				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.40454				0.00	280,000,000	140,000,000
Total DVFB27 SPOT										0.00	280,000,000	140,000,000
Total For DVFB27										0.00	280,000,000	140,000,000
DVFB21 On 31/01/2025 Spot Bond					0.00000	95.93262				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.42727				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.31994				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.14269				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.67500	106.64525	5.67500	106.62904				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.58000	112.37104	6.58000	112.35127				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.05000	110.33998	5.05000	110.32208				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.05000	95.13744	5.05000	95.12200			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.29848	2.25000	135.28662			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.76000	147.62382	3.76000	147.60492			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			3.77300	133.79271	3.77300	133.77553			0.00	0	110,000,00
Total EL29 SPOT									0.00	0	110,000,00
Total For EL29									0.00	0	110,000,00
EL30 On 29/07/2030 Spot Bond			3.81500	129.48724	3.81500	129.47048			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			4.69000	112.31242	4.69000	112.29520			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			5.02000	97.25032	5.02000	97.23463			0.00	0	
Total EL36 SPOT									0.00	0	
Total For EL36									0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	135.29848	2.25000	135.28662			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	166.85168			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	164.18337			0.00	0	
Total ELN002 SPOT									0.00	0	
Total For ELN002									0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860			0.00	0	
Total ELN003 SPOT									0.00	0	
Total For ELN003									0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950			0.00	0	
Total ELN004 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	126.92978				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	125.89636				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	124.09190				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	115.28823				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	116.61922				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN01€ On 23/12/2021 Spot Bond					0.00000	98.86040				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	111.65468				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	113.53537				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.15500	105.33262	9.15500	105.30701				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			10.79500	10.79500	10.79500	98.19327				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.14500	11.14500	11.14500	102.51761				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			9.24000	105.11503	9.24000	103.71955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.24000	9.24000	9.24000	104.68389				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.27000	11.27000	11.27000	77.61522				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.35000	10.35000	10.35000	103.18486				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.27000	11.27000	11.27000	97.28904				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	99.91216				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	99.90771				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	99.90487				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.17962				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	101.14788				0.00	800,000,000	400,000,000
Total EPF019 SPOT										0.00	800,000,000	400,000,000
Total For EPF019										0.00	800,000,000	400,000,000
EPF02 On 07/11/2022 Spot Bond					0.00000	100.31243				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	99.97006				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	100.01498				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.31701				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	101.13719				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	99.95982				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	99.95855				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.68863				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	99.85149				0.00	0	250,000,00
Total EQT005 SPOT										0.00	0	250,000,00
Total For EQT005										0.00	0	250,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.49698				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.03392				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.21273				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.20321				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.22790				0.00	0	
Total ERS3C6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.20510			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.21458			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.20021			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.19562			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.22406			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.93000	106.40023	5.93000	106.38333			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	101.01272	10.00000	100.98594			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.24000	101.78448	8.24000	101.76203		1,368,570,064,000.00	166,088,600	4,645,870,400	
Total ES26 SPOT								1,368,570,064,000.00	166,088,600	4,645,870,400	
Total For ES26								1,368,570,064,000.00	166,088,600	4,645,870,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.24943	7.85000	103.22771		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.97500	80.54376	11.02000	80.27318		1,913,563,685,000.00	174,356,600	1,122,837,700	
Total ES33 SPOT								1,913,563,685,000.00	174,356,600	1,122,837,700	
Total For ES33								1,913,563,685,000.00	174,356,600	1,122,837,700	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.45980	7.50000	103.43910		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.48000	79.60301	11.52500	79.29547		1,233,989,792,000.00	107,490,400	1,417,956,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										1,233,989,792,000.00	107,490,400	1,417,956,200
Total For ES42										1,233,989,792,000.00	107,490,400	1,417,956,200
ES42/R On 25/04/2042 Spot Bond			8.50000	102.97745	8.50000	102.95403				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	101.22414				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.14186				0.00	0	250,000,000
Total EXX05 SPOT										0.00	0	250,000,000
Total For EXX05										0.00	0	250,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.14737				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.21038				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.16357				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.22463				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.23472				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.51290				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.00268				0.00	0	250,000,000
Total FIFB19 SPOT										0.00	0	250,000,000
Total For FIFB19										0.00	0	250,000,000
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.11424				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.41557				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.44376				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.04549				0.00	18,760,000,000	100,000,000
Total FRB17 SPOT										0.00	18,760,000,000	100,000,000
Total For FRB17										0.00	18,760,000,000	100,000,000
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	100.78959				0.00	1,160,000,000	580,000,000
Total FRB21 SPOT										0.00	1,160,000,000	580,000,000
Total For FRB21										0.00	1,160,000,000	580,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	104.86567				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.02308				0.00	39,800,000,000	19,900,000,000
Total FRB23 SPOT										0.00	39,800,000,000	19,900,000,000
Total For FRB23										0.00	39,800,000,000	19,900,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.07933				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.68192				0.00	518,000,000	259,000,000
Total FRB25 SPOT										0.00	518,000,000	259,000,000
Total For FRB25										0.00	518,000,000	259,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.05419				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.94000	107.23436	8.94000	107.20873			3,772,680,000,000.00	0.00	422,000,000	211,000,000
Total FRB27 SPOT									3,772,680,000,000.00		422,000,000	211,000,000
Total For FRB27									3,772,680,000,000.00		422,000,000	211,000,000
FRB28 On 02/12/2025 Spot Bond					0.00000	103.69549				0.00	0	
Total FRB28 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 FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.23868			0.00	0	500,000,00
Total FRB29 SPOT									0.00	0	500,000,00
Total For FRB29									0.00	0	500,000,00
FRB30 On 19/04/2026 Spot Bond			8.15500	102.99217	8.15500	102.96969		1,631,000,000,000.00	200,000,000	100,000,00	
Total FRB30 SPOT								1,631,000,000,000.00	200,000,000	100,000,00	
Total For FRB30								1,631,000,000,000.00	200,000,000	100,000,00	
FRBI22 On 31/01/2022 Spot Bond			1.26000	173.03598	1.26000	173.02538		0.00	0		
Total FRBI22 SPOT								0.00	0		
Total For FRBI22								0.00	0		
FRBI23 On 07/12/2023 Spot Bond			1.71800	320.13272	1.71800	320.10918		34,360,000,000.00	20,000,000	10,000,00	
Total FRBI23 SPOT								34,360,000,000.00	20,000,000	10,000,00	
Total For FRBI23								34,360,000,000.00	20,000,000	10,000,00	
FRBI25 On 31/01/2025 Spot Bond			2.53500	2.53500	2.53500	152.40206		0.00	0		
Total FRBI25 SPOT								0.00	0		
Total For FRBI25								0.00	0		
FRBI28 On 31/03/2028 Spot Bond			3.61000	202.56568	3.61000	202.54042		0.00	0		
Total FRBI28 SPOT								0.00	0		
Total For FRBI28								0.00	0		
FRBI29 On 31/03/2029 Spot Bond			4.02000	4.02000	4.02000	107.58955		0.00	0		
Total FRBI29 SPOT								0.00	0		
Total For FRBI29								0.00	0		
FRBI33 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	216.61642		0.00	0		
Total FRBI33 SPOT								0.00	0		
Total For FRBI33								0.00	0		
FRBI46 On 31/03/2046 Spot Bond			5.30000	91.68548	5.30000	91.66993		0.00	0		
Total FRBI46 SPOT								0.00	0		
Total For FRBI46								0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.26000	91.88688	5.26000	91.87146		0.00	0		
Total FRBI50 SPOT								0.00	0		
Total For FRBI50								0.00	0		
FRBZ02 On 28/10/2024 Spot Bond			6.28000	6.28000	6.28000	82.42561		0.00	0		
Total FRBZ02 SPOT								0.00	0		
Total For FRBZ02								0.00	0		
FRBZ03 On 10/12/2024 Spot Bond			6.35000	6.35000	6.35000	81.63803		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	146.00881				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.89261				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.91000	172.57129	1.91000	172.55771				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.77000	171.96030	2.77000	171.94278				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.35292				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.22298				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.37418				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC267 On 06/08/2023 Spot Bond					0.00000	102.02869				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.51950				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.81736				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.12103				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	101.25406				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	111.96508				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.41789				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	101.14217				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.02289				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	101.09312				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond					0.00000	102.09154				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.23892				0.00	0	
Total FRC296 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 FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.24299				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.58205				0.00	0	250,000,00
Total FRC299 SPOT										0.00	0	250,000,00
Total For FRC299										0.00	0	250,000,00
FRC30: On 25/04/2023 Spot Bond					0.00000	102.36291				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.59749				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.46702				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.05202				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.54187				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.06982				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.23069				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.35091				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.87919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.29806				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.52635				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.21519				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.35070				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.52597				0.00	0	250,000,00
Total FRC323 SPOT										0.00	0	250,000,00
Total For FRC323										0.00	0	250,000,00
FRC323 On 20/06/2026 Spot Bond					0.00000	101.24408				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.88436				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	102.22008				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.85846				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.05425				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.36973				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.69686				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.49735				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	102.57255				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	103.05861				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.74139				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.68364				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.59876				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.11855				0.00	0	250,000,0€
Total FRC343 SPOT										0.00	0	250,000,0€
Total For FRC343										0.00	0	250,000,0€
FRC34(On 15/10/2022 Spot Bond					0.00000	100.74797				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.45127				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.66074				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.59330				0.00	0	
Total FRC348 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 FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.56288				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.51100				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	99.99999				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.98466				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.57155				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.98596				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.57241				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.55926				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.56627				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.41092				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.56685				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.54539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.53846				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.94677				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.32835				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.00022				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.83769				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.18017				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.18972				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.64827				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.64534				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC374 On 20/06/2026 Spot Bond					0.00000	102.44688				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.67111				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.42129				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.41885				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.55000	2.55000	2.55000	172.09967				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.49000	2.49000	2.49000	172.14250				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.47000	2.47000	2.47000	172.15679				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.47000	101.47305	4.47000	101.45793				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.90000	109.23318	4.90000	109.21588				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.62809				0.00	260,000,000	130,000,000
Total FRJ022 SPOT										0.00	260,000,000	130,000,000
Total For FRJ022										0.00	260,000,000	130,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.08168				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.68222				0.00	5,000,000,000	2,500,000,000
Total FRJ22 SPOT										0.00	5,000,000,000	2,500,000,000

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 FRJ22										0.00	5,000,000,000	2,500,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.45479				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.94430				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.01947				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.99020				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.85128				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.99581				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.12150				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.01298				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.44800	4.44800	4.44800	97.11234				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.87000	4.87000	4.87000	109.63736				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.07550				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.53558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.01000	107.70429	5.01000	107.68693				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.74000	219.79315	4.74000	219.75906				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.15000	105.79528	5.15000	105.77782				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	219.12616				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.40000	148.17816	3.40000	148.16060				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.62109	3.70500	127.60494				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.95000	108.53503	4.95000	108.51771				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.89000	216.65086	4.89000	216.61642				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.94000	215.61546	4.94000	215.58093				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.93000	120.66059	2.93000	150.44782				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.97000	214.99710	4.97000	214.96249				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.15000	105.79528	5.15000	105.77782				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.30000	194.51495	4.30000	194.48710				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.90000	96.23409	5.90000	96.21630				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.19000	195.77341	4.19000	195.74597				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.25000	195.08582	4.25000	195.05816				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.48000	204.80582	5.48000	204.77004				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.85000	96.83815	5.85000	96.82039				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	105.77782				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.13000	106.06549	5.13000	106.04806				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.06000	197.27278	4.06000	197.24581				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.25000	209.32783	5.25000	209.29255				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.19000	195.77341	4.19000	195.74597				0.00	0	
Total FRS142 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 FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.19000	195.77341	4.19000	195.74597				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.59100	202.79273	3.59100	202.76754				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.70000	146.74054	3.70000	146.72199				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.61000	172.78547	1.61000	172.77325				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.54000	191.80137	4.54000	191.77268				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.58000	191.35335	4.58000	191.32452				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.67000	146.88357	3.67000	146.86510				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.05500	197.33070	4.05500	197.30375				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	191.21268				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.65293				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.96990				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.68608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.75488				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.15498				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.07802				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	179.06682				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	199.90433				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	149.76588				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	183.73704				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	34.14101				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.36271				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.41558				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	100.30212				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.02616				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.75449				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.19403				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.96312				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.60330				0.00	0	
Total FRS222 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 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	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.11855				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.85745				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.24925				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	102.68082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.85682				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	118.22541				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.70424				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.33372				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	79.69176				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.09722				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	112.69134				0.00	0	75,000,00
Total FRS244 SPOT										0.00	0	75,000,00
Total For FRS244										0.00	0	75,000,00
FRS244 On 20/12/2021 Spot Bond					0.00000	100.73028				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.08886				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.41092				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.41179				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	100.80427				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.40918				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	99.97416				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	111.54164				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25(On 24/03/2022 Spot Bond					0.00000	102.18972				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	101.59400				0.00	0	
Total FRS260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.00001				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.12883				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	111.59648				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.13733				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	109.39711				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.63953				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	104.52464				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.71622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.17914				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	319.48391				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.55000	321.27713	1.55000	321.25497				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.55000	1.55000	1.55000	321.25497				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.85000	173.33038	0.85000	173.32170				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.85000	173.33038	0.85000	173.32170				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.41678				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.85000	101.16790	4.85000	101.15201				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.26000	72.91388	4.26000	111.76743				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	150.98907				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	149.61579				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS90 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	314.11182			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.05000	5.05000	5.05000	103.85377			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.30500	115.38045	6.30500	115.36089			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.54000	111.86082	6.54000	111.84125			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.13000	113.91692	7.13000	113.89511		2,312,400,174,000.00		324,319,800	244,535,000
Total FRX26 SPOT								2,312,400,174,000.00		324,319,800	244,535,000
Total For FRX26								2,312,400,174,000.00		324,319,800	244,535,000
FRX27 On 07/03/2027 Spot Bond			7.27000	118.00335	7.27000	117.98046		2,181,000,000,000.00		300,000,000	150,000,000
Total FRX27 SPOT								2,181,000,000,000.00		300,000,000	150,000,000
Total For FRX27								2,181,000,000,000.00		300,000,000	150,000,000
FRX28 On 26/07/2028 Spot Bond			7.75000	113.48551	7.75000	113.46207		0.00		0	
Total FRX28 SPOT								0.00		0	
Total For FRX28								0.00		0	
FRX30 On 31/01/2030 Spot Bond			8.49000	108.30098	8.49000	108.27652		5,094,000,000,000.00		600,000,000	300,000,000
Total FRX30 SPOT								5,094,000,000,000.00		600,000,000	300,000,000
Total For FRX30								5,094,000,000,000.00		600,000,000	300,000,000
FRX31 On 21/02/2031 Spot Bond			8.76500	104.94236	8.76500	104.91790		87,650,000,000.00		10,000,000	10,000,000
Total FRX31 SPOT								87,650,000,000.00		10,000,000	10,000,000
Total For FRX31								87,650,000,000.00		10,000,000	10,000,000
FRX32 On 31/03/2032 Spot Bond			8.95000	115.00582	8.95000	114.97830		0.00		0	
Total FRX32 SPOT								0.00		0	
Total For FRX32								0.00		0	
FRX45 On 14/04/2045 Spot Bond			10.32000	82.64916	10.32000	82.62644		2,064,000,000,000.00		200,000,000	100,000,000
Total FRX45 SPOT								2,064,000,000,000.00		200,000,000	100,000,000
Total For FRX45								2,064,000,000,000.00		200,000,000	100,000,000
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.06981		0.00		0	
Total FS6A2 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 FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.42920				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.15410				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.14663				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.15169				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.15317				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.04335				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.28914				0.00	0	20,500,000,00
Total GBL06 SPOT										0.00	0	20,500,000,00
Total For GBL06										0.00	0	20,500,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.12861				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.14230				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.08486				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.08885				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.12392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.62000	113.72262	3.62000	113.70841				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.97097				0.00	60,000,000	30,000,00
Total GRT07 SPOT										0.00	60,000,000	30,000,00
Total For GRT07										0.00	60,000,000	30,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	101.18501				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.76536				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.09000	111.76671	6.09000	111.74839				0.00	0	400,000,00
Total GRT17 SPOT										0.00	0	400,000,00
Total For GRT17										0.00	0	400,000,00
GRT19 On 14/03/2022 Spot Bond					0.00000	101.55262				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.59543				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.34000	112.11550	6.34000	112.09639				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.70043				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.63042				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.00279				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	100.31495				0.00	0	2,500,000.00
Total GRT25G SPOT										0.00	0	2,500,000.00
Total For GRT25G										0.00	0	2,500,000.00
GRT26 On 09/03/2028 Spot Bond					0.00000	100.63848				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.79195				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.87753				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.55377				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.35754				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.01297				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.25025				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.06071				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.24603				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.44252				0.00	0	250,000.00
Total GRT36 SPOT										0.00	0	250,000.00
Total For GRT36										0.00	0	250,000.00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.90917				0.00	0	
Total GRT38 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 GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.43062				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.24698				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.68982				0.00	905,000,000	905,000,00
Total GRT41 SPOT										0.00	905,000,000	905,000,00
Total For GRT41										0.00	905,000,000	905,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	100.16122				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.11989				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.58754				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.83218				0.00	0	1,000,000,00
Total GRT48 SPOT										0.00	0	1,000,000,00
Total For GRT48										0.00	0	1,000,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	100.59447				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.18244				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.67104				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.12633				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.80607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total H12T1 SPOT									0.00	0	
Total For H12T1									0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.35574			0.00	0	
Total H12T2 SPOT									0.00	0	
Total For H12T2									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.37624			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.00003			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.44030			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.46949			0.00	0	310,000,00
Total HILB09 SPOT									0.00	0	310,000,00
Total For HILB09									0.00	0	310,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.87146			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.38896			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.26153			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.28019			0.00	0	
Total HILB13 SPOT									0.00	0	
Total For HILB13									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.97178			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.91247			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	100.89560				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.15000	317.21367	2.15000	317.18662				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.50000	2.50000	2.50000	322.96921				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.83500	103.22547	9.83500	103.19854				0.00	0	10,000,000.00
Total HWAY30 SPOT										0.00	0	10,000,000.00
Total For HWAY30										0.00	0	10,000,000.00
HWAY3 On 28/02/2033 Spot Bond			4.80000	77.67448	4.80000	100.93790				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			10.99000	88.93117	10.99000	88.90533			443,402,540,000.00		40,346,000	4,198,853,800.00
Total HWAY34 SPOT									443,402,540,000.00		40,346,000	4,198,853,800.00
Total For HWAY34									443,402,540,000.00		40,346,000	4,198,853,800.00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.92839	100.00000	9.90654				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.08500	87.92248	11.08500	87.89671				0.00	0	5,020,000.00
Total HWAY35 SPOT										0.00	0	5,020,000.00
Total For HWAY35										0.00	0	5,020,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.92696	100.00000	9.90511				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	100.86685				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	100.62917				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.01314				0.00	0	
Total HWF13 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 HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.24000	153.89441	2.25000	153.83056		272,542,084,416,000.00	121,670,573,400	444,094,289,60	
Total I2025 SPOT								'2,542,084,416,000.00	121,670,573,400	444,094,289,60	
Total For I2025								'2,542,084,416,000.00	121,670,573,400	444,094,289,60	
I2029 On 31/03/2029 Spot Bond			3.15000	114.23961	3.15000	114.22679		247,604,774,760,000.00	78,604,690,400	186,808,635,50	
Total I2029 SPOT								17,604,774,760,000.00	78,604,690,400	186,808,635,50	
Total For I2029								17,604,774,760,000.00	78,604,690,400	186,808,635,50	
I2033 On 28/02/2033 Spot Bond			3.93500	107.05392	3.97000	106.66396		86,000,283,617,000.00	21,855,218,200	213,355,269,90	
Total I2033 SPOT								16,000,283,617,000.00	21,855,218,200	213,355,269,90	
Total For I2033								16,000,283,617,000.00	21,855,218,200	213,355,269,90	
I2038 On 31/01/2038 Spot Bond			4.19000	119.74757	4.25000	118.79716		699,050,004,062,000.00	166,837,709,800	368,439,771,50	
Total I2038 SPOT								19,050,004,062,000.00	166,837,709,800	368,439,771,50	
Total For I2038								19,050,004,062,000.00	166,837,709,800	368,439,771,50	
I2046 On 31/03/2046 Spot Bond			4.23500	109.02714	4.30000	107.83580		199,566,126,490,500.00	47,123,052,300	304,703,054,20	
Total I2046 SPOT								19,566,126,490,500.00	47,123,052,300	304,703,054,20	
Total For I2046								19,566,126,490,500.00	47,123,052,300	304,703,054,20	
I2050 On 31/12/2050 Spot Bond			4.23500	110.52016	4.26000	109.99169		573,136,053,297,500.00	135,333,188,500	362,524,550,90	
Total I2050 SPOT								'3,136,053,297,500.00	135,333,188,500	362,524,550,90	
Total For I2050								'3,136,053,297,500.00	135,333,188,500	362,524,550,90	
IBL101 On 24/05/2022 Spot Bond			5.98500	5.98500	5.98500	104.60304		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.55790		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.27000	316.40884	2.27000	316.38082		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.18687		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.11411		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL123 On 14/02/2022 Spot Bond					0.00000	100.39881		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.21443				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.71317				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.08542				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.69034				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.28926				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.17171				0.00	1,260,000,000	630,000,000
Total IBL133 SPOT										0.00	1,260,000,000	630,000,000
Total For IBL133										0.00	1,260,000,000	630,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.74611				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.12090				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.11339				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.32190				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.26168				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	100.14798				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.14721				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.08927				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.90319				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.07470				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.07792				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.71725				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.15911				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.55968				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.51276				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.52942				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.29558				0.00	0	
Total IBL159 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 IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.34570				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.25418				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.66577				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.68923				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.17696				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.18323				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.58922				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.60965				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.22710				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.15534				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.07989				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.08279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.93000	0.93000	0.93000	173.26381				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.63000	108.51470	6.63000	108.49547				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.20000	173.07901	1.20000	173.06869				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.06000	108.54972	5.06000	108.53498				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.20656				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.26230				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.14000	106.50483	8.14000	106.48174				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.69500	112.51333	9.69500	112.81500				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.91612				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.86000	110.58518	8.86000	110.55899				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.68775				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.26613				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.20697				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.82262				0.00	0	200,000,00
Total IDCG16 SPOT										0.00	0	200,000,00
Total For IDCG16										0.00	0	200,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.31802				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.07319				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.76036				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.02352				0.00	400,000,000	200,000,00
Total IDCG21 SPOT										0.00	400,000,000	200,000,00
Total For IDCG21										0.00	400,000,000	200,000,00
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.68512				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.61082				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.13724				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.59000	105.17894	7.59000	105.15753				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ING196									0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.01408			0.00	0	
Total ING375 SPOT									0.00	0	
Total For ING375									0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.84549			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.70011			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.84115			0.00	0	
Total INLV06 SPOT									0.00	0	
Total For INLV06									0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.63601			0.00	0	500,000,00
Total INLV07 SPOT									0.00	0	500,000,00
Total For INLV07									0.00	0	500,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	102.57812			0.00	0	
Total INLV08 SPOT									0.00	0	
Total For INLV08									0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.78579			0.00	0	
Total INLV09 SPOT									0.00	0	
Total For INLV09									0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.15688			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.04591			0.00	0	
Total IPF18 SPOT									0.00	0	
Total For IPF18									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.06503			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.92435			0.00	0	
Total IPF21 SPOT									0.00	0	
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.40993			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.39435				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.70588				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.31754				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.32301				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.98202				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.48111				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.93491				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.16917				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.24354				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.16075				0.00	0	250,000,00
Total IPFG01 SPOT										0.00	0	250,000,00
Total For IPFG01										0.00	0	250,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.22720	2.75000	100.21973				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			4.95000	187.26583	4.95000	187.23577			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.11972			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.51139			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.35000	3.35000	3.35000	171.53054			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.63771			0.00	0	
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			8.00000	105.33854	8.00000	105.31560			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	100.80938			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			8.00500	8.00500	8.00500	104.37297			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.63247			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			1.80000	172.64976	1.80000	172.63667		72,000,000,000.00		40,000,000	20,000,00
Total IV045 SPOT								72,000,000,000.00		40,000,000	20,000,00
Total For IV045								72,000,000,000.00		40,000,000	20,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	103.48274			0.00	0	250,000,00
Total IV046 SPOT									0.00	0	250,000,00
Total For IV046									0.00	0	250,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	104.08323			0.00	0	
Total IV050 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 IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.85000	188.36055	4.85000	188.33082				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.48500	103.63240	6.48500	103.61430				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.27619				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.27268				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.28624				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.47677				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.95818				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.38451				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.42536				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.02163				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.43043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.40571				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.57544				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	101.39621				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.17745				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.99834				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.91460				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.01967				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.87753				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.28141				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC183 On 22/09/2021 Spot Bond					0.00000	101.29430				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.14920				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.43972	7.40000	101.41958				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.10346				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	99.96810				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.22302				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.15513				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.61951	7.23000	100.60009				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.89166				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.33613				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.07003				0.00	0	1,500,000,00
Total IVC199 SPOT										0.00	0	1,500,000,00
Total For IVC199										0.00	0	1,500,000,00
IVC200 On 31/08/2022 Spot Bond			7.45000	100.02021	7.45000	100.00000				0.00	0	
Total IVC200 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 IVC200										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.92335				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.84681				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.77039				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.69409				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.63068				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.53043				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.37489				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.28879				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.21039				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.13212				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.15000	4.15000	4.15000	98.97594				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	98.89803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.36072				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.97000	104.17684	5.97000	104.15995				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.70747				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.27793				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.63893				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.36620				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.55387				0.00	300,000,000	300,000,000
Total KAP016 SPOT										0.00	300,000,000	300,000,000
Total For KAP016										0.00	300,000,000	300,000,000
KAP017 On 19/10/2023 Spot Bond					0.00000	101.13447				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.88356				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.52822				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP11 On 24/10/2022 Spot Bond					0.00000	101.43865				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.68000	127.15449	8.68000	127.12514				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	100.25470				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	98.02126				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.95000	104.73682	6.95000	104.71727				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.98385				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.97000	107.54062	8.97000	107.51483				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.91604				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.92000	96.95569	11.92000	96.92519				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.02000	101.77074	10.02000	101.74356				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.57976				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.60227				0.00	0	
Total LBK31 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 LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.33174				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.45593				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	96.14766				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.73473				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.39438				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.68096				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.48000	108.02379	6.48000	108.00497				0.00	0	5,000,00
Total LGL06 SPOT										0.00	0	5,000,00
Total For LGL06										0.00	0	5,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.98213				0.00	0	261,817,90
Total LGL07 SPOT										0.00	0	261,817,90
Total For LGL07										0.00	0	261,817,90
LGL08 On 28/02/2023 Spot Bond					0.00000	100.78453				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.63894				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.20255				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	99.85553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.51679				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.80355				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.16208				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.16654				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.16214				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.16062				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.94253				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.16903				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.18231				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.01120				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.01206				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03 On 02/11/2022 Spot Bond					0.00000	101.04533				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.11044				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.48000				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.87576				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.25096				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.24854				0.00	0	1,200,000,00
Total MBP046 SPOT										0.00	0	1,200,000,00
Total For MBP046										0.00	0	1,200,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.01566				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.84256				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.86004				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.40993				0.00	400,000,000	2,900,000,00
Total MBP050 SPOT										0.00	400,000,000	2,900,000,00
Total For MBP050										0.00	400,000,000	2,900,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.32700				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.83037				0.00	0	
Total MBP052 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.59000	7.59000	7.59000	113.02955				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.82000	105.15559	5.82000	105.13921				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	102.00537				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.11448				0.00	500,000,000	550,000,00
Total MMIG07 SPOT										0.00	500,000,000	550,000,00
Total For MMIG07										0.00	500,000,000	550,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.31486				0.00	200,000,000	200,000,00
Total MML01 SPOT										0.00	200,000,000	200,000,00
Total For MML01										0.00	200,000,000	200,000,00
MML02 On 10/12/2026 Spot Bond			8.24000	106.50211	8.24000	106.47862				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.29784				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.49000	100.69043	8.49000	100.67069				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.45342				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.59453				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.08504				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.31621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.15161				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.30569				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.31702				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.85344				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.13930				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.22841				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.90300				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.68885				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.20478				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.56655				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.18500	101.06093	8.18500	101.03890				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN24 On 29/01/2026 Spot Bond					0.00000	100.61121				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.11467				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.61429				0.00	0	850,000,00
Total MTN26 SPOT										0.00	0	850,000,00
Total For MTN26										0.00	0	850,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.05563				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.82372				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.12422				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.12421				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.13286				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.13279				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.58699				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.13775				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.46726				0.00	0	
Total N6F26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.14531				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.98838				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.27337				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.51555				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.73820				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.22000	104.69290	6.22000	104.67548				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.57000	107.02359	6.57000	107.00479				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.12000	106.27859	9.12000	106.25284				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.62389				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.57292				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.45962				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.70858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.49857				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.46801				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.13500	112.74744	6.13500	112.72892				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.43500	101.92124	5.43500	101.90641				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.45500	109.59724	6.45500	109.57833				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.71000	112.16918	7.71000	112.14600			1,542,000,000,000.00	200,000,000	100,000,000	
Total NBK17A SPOT									1,542,000,000,000.00	200,000,000	100,000,000	
Total For NBK17A									1,542,000,000,000.00	200,000,000	100,000,000	
NBK19 On 01/06/2022 Spot Bond			5.96500	105.05768	5.96500	105.04081			0.00	0		
Total NBK19A SPOT									0.00	0		
Total For NBK19A									0.00	0		
NBK20 On 01/06/2026 Spot Bond			7.02500	115.85253	7.02500	115.83067			0.00	0		
Total NBK20A SPOT									0.00	0		
Total For NBK20A									0.00	0		
NBK21 On 21/07/2027 Spot Bond			8.05500	113.07861	8.05500	113.05434			0.00	0		
Total NBK21A SPOT									0.00	0		
Total For NBK21A									0.00	0		
NBK22 On 19/11/2022 Spot Bond			5.06000	108.68887	5.06000	108.67411			0.00	0		
Total NBK22A SPOT									0.00	0		
Total For NBK22A									0.00	0		
NBK23 On 19/11/2025 Spot Bond			6.72500	117.35315	6.72500	117.33205			0.00	0		
Total NBK23A SPOT									0.00	0		
Total For NBK23A									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24/ On 19/11/2027 Spot Bond			7.76500	118.49104	7.76500	118.46652				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.29371				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.54500	5.54500	5.54500	107.48937				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.62846				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	36.41214	100.00000	36.33200				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.33537				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.94500	115.77645	7.94500	115.75194				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.50000	108.91309	5.50000	108.89703				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.13500	114.64196	7.13500	114.62012				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			5.92000	108.64278	5.92000	108.62556				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.55000	110.77486	5.55000	110.75838				0.00	0	200,000,00
Total NBK31A SPOT										0.00	0	200,000,00
Total For NBK31A										0.00	0	200,000,00
NBK31I On 17/02/2023 Spot Bond					0.00000	101.62711				0.00	0	
Total NBK31B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.09085				0.00	5,600,000,000	2,800,000,000
Total NBK35B SPOT										0.00	5,600,000,000	2,800,000,000
Total For NBK35B										0.00	5,600,000,000	2,800,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	104.17727				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.91500	9.91500	9.91500	74.18310				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.45547				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.56676				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.84563				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.95188				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.16518				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.54549				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.30714				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.89381				0.00	160,000,000	80,000,000
Total NBK49B SPOT										0.00	160,000,000	80,000,000
Total For NBK49B										0.00	160,000,000	80,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.26096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	100.32408				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	100.57230				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	100.69600				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	100.80551				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.50147				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.40532				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.49763				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.83341				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.24909				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.50250				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.15373				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.58446				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.68404				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.11836				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			9.08500	108.28514	9.08500	108.25901				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.10866				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.12000	107.74983	9.12000	107.72373				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.11836				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.13375				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.15313				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.14939				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.14939				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	100.93715				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.62208				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.03818				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.86127				0.00	600,000,000	2,300,000,000
Total NGL02 SPOT										0.00	600,000,000	2,300,000,000
Total For NGL02										0.00	600,000,000	2,300,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.15748				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.38647				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.66379				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.08792				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.21328				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.24699				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.23346				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.44654				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.18938				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.71177				0.00	1,724,000,000	862,000,000
Total NGT103 SPOT										0.00	1,724,000,000	862,000,000
Total For NGT103										0.00	1,724,000,000	862,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	104.44099				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.71973				0.00	242,000,000	121,000,000
Total NGT105 SPOT										0.00	242,000,000	121,000,000
Total For NGT105										0.00	242,000,000	121,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	103.59859				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.18937				0.00	324,000,000	162,000,000
Total NGT107 SPOT										0.00	324,000,000	162,000,000
Total For NGT107										0.00	324,000,000	162,000,000
NGT10 On 08/09/2026 Spot Bond					0.00000	105.34267				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.64951				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.37962				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.94761				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.66963				0.00	0	50,000,000
Total NHM011 SPOT										0.00	0	50,000,000

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 NHM011										0.00	0	50,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	102.64393				0.00	20,000,000	10,000,00
Total NHM012 SPOT										0.00	20,000,000	10,000,00
Total For NHM012										0.00	20,000,000	10,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	100.29507				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.49956				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.43953				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.17618				0.00	0	1,500,000,00
Total NHM018 SPOT										0.00	0	1,500,000,00
Total For NHM018										0.00	0	1,500,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.30963				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.12122				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	215.58093				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.56000	3.56000	3.56000	203.13874				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	150.08008				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.44500	3.44500	3.44500	111.92588		68,900,000,000.00		0.00	20,000,000	10,000,00
Total NI29 SPOT								68,900,000,000.00			20,000,000	10,000,00
Total For NI29								68,900,000,000.00			20,000,000	10,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	107.82486				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	149.56702				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	199.84022	3.45000	199.81617				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	150.54607				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.20500	3.20500	3.20500	207.44542				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.35000	205.69803	3.35000	205.67384				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.11500	106.26871	5.11500	106.25127				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.69333				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.18300				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.55826				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.80133				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN022 On 31/10/2025 Spot Bond					0.00000	101.51500				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.55804				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.85618				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.12365				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.74926				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.72529				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	120.98290				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.37908				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.12632				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.73940				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	146.09373				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.33256				0.00	0	
Total NN046 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	145.88229				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	141.27130				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.19485				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.17213				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.04685				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.53736				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.70613				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.77039				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.25887				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.97675				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.68629				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.85749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.51749				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.18053				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NNF010 On 12/06/2025 Spot Bond					0.00000	104.03773				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF011 On 24/06/2025 Spot Bond					0.00000	124.31000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF012 On 24/06/2025 Spot Bond					0.00000	120.58000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF013 On 15/07/2025 Spot Bond					0.00000	126.36000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF014 On 07/07/2025 Spot Bond					0.00000	124.90000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF015 On 21/09/2023 Spot Bond					0.00000	124.13532				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.90133				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF021 On 18/11/2021 Spot Bond					0.00000	100.17793				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF022 On 17/02/2026 Spot Bond					0.00000	92.65892				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF029 On 19/04/2022 Spot Bond					0.00000	110.24323				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF030 On 01/08/2022 Spot Bond					0.00000	112.90133				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF031 On 19/04/2022 Spot Bond					0.00000	110.22935				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF037 On 01/09/2021 Spot Bond					0.00000	99.98664				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF038 On 14/09/2021 Spot Bond					0.00000	100.97805				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF039 On 29/12/2021 Spot Bond					0.00000	100.85371				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF040 On 05/08/2024 Spot Bond					0.00000	132.98716				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF041 On 20/10/2021 Spot Bond					0.00000	100.53093				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF042 On 20/10/2021 Spot Bond					0.00000	100.53093				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF043 On 26/10/2021 Spot Bond					0.00000	101.46521				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF044 On 29/10/2021 Spot Bond					0.00000	101.43904				0.00	0	
Total NNF044 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 NNF044										0.00	0	
NNF04: On 29/10/2021 Spot Bond					0.00000	100.42007				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/11/2021 Spot Bond					0.00000	101.37479				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.33231				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04: On 08/11/2021 Spot Bond					0.00000	100.31616				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05: On 12/11/2021 Spot Bond					0.00000	100.25810				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05: On 18/11/2021 Spot Bond					0.00000	100.17007				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	100.14678				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 23/11/2021 Spot Bond					0.00000	100.10352				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05: On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF06: On 12/09/2024 Spot Bond					0.00000	110.08681				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	131.16200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.57391				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.12295				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.12323				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.11210				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.09172				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.75716				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.13191				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.12641				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.10139				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.81096				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.10460				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02' On 31/10/2022 Spot Bond			6.64000	110.28663	6.64000	110.26706				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.43000	200.86030	2.43000	200.84165				0.00	0	370,000,00
Total NRA023 SPOT										0.00	0	370,000,00
Total For NRA023										0.00	0	370,000,00
NRA02' On 30/11/2028 Spot Bond			9.42500	117.67213	9.42500	117.64253				0.00	0	240,000,00
Total NRA028 SPOT										0.00	0	240,000,00
Total For NRA028										0.00	0	240,000,00
NRA02' On 30/11/2028 Spot Bond			100.00000	15.29931	100.00000	15.26545				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	101.33663				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.64703				0.00	0	2,000,000,00
Total NTC23 SPOT										0.00	0	2,000,000,00
Total For NTC23										0.00	0	2,000,000,00
NTC25 On 07/09/2021 Spot Bond					0.00000	99.92231				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.77933				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.08605				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.10091				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.05040				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.85702				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.58352				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.06993				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.84684				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.81000	107.05103	5.81000	107.03438				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.34100	116.04657	7.34100	116.02384				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			6.03500	109.87232	6.03500	109.85456				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.66500	117.85277	7.66500	117.82868				0.00	0	690,000,00
Total OML10 SPOT										0.00	0	690,000,00
Total For OML10										0.00	0	690,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.09327				0.00	0	250,000,00
Total OML11 SPOT										0.00	0	250,000,00
Total For OML11										0.00	0	250,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.68666				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.18368				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.14214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.75180				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.43433				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.01420				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.79801				0.00	0	250,000,00
Total PMM53 SPOT										0.00	0	250,000,00
Total For PMM53										0.00	0	250,000,00
PMM55 On 28/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PMM56 On 28/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	36,000,000,000	18,000,000,00	
Total PMM56 SPOT									10,000,000,000,000.00	36,000,000,000	18,000,000,00	
Total For PMM56									10,000,000,000,000.00	36,000,000,000	18,000,000,00	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.16652				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.18727				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.19023				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.19319				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.31000	115.86150	7.34000	115.69785			917,483,527,574,000.00	1,903,896,515,400	958,714,566,60	
Total R186 SPOT									17,483,527,574,000.00	903,896,515,400	958,714,566,60	
Total For R186									17,483,527,574,000.00	903,896,515,400	958,714,566,60	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R197	On	07/12/2023		Spot Bond	1.20000	323.67804	1.20000	323.65879			26,453,745,000,000.00	22,044,787,500	42,767,179,90
Total R197 SPOT											26,453,745,000,000.00	22,044,787,500	42,767,179,90
Total For R197											26,453,745,000,000.00	22,044,787,500	42,767,179,90
R202	On	07/12/2033		Spot Bond	3.92000	237.97140	3.94000	237.47538			189,578,030,208,000.00	48,361,742,400	151,632,493,00
Total R202 SPOT											189,578,030,208,000.00	48,361,742,400	151,632,493,00
Total For R202											189,578,030,208,000.00	48,361,742,400	151,632,493,00
R2023	On	28/02/2023		Spot Bond	4.94500	104.02174	4.97000	103.97103			174,519,599,663,000.00	35,292,133,400	891,105,965,90
Total R2023 SPOT											174,519,599,663,000.00	35,292,133,400	891,105,965,90
Total For R2023											174,519,599,663,000.00	35,292,133,400	891,105,965,90
R2030	On	31/01/2030		Spot Bond	8.80000	95.99748	8.85000	95.69144			243,956,461,200,000.00	1,164,085,961,500	1,877,087,021,20
Total R2030 SPOT											243,956,461,200,000.00	1,164,085,961,500	1,877,087,021,20
Total For R2030											243,956,461,200,000.00	1,164,085,961,500	1,877,087,021,20
R2032	On	31/03/2032		Spot Bond	9.46500	95.44748	9.52000	95.08120			144,058,408,145,000.00	1,071,744,153,000	1,856,638,817,00
Total R2032 SPOT											144,058,408,145,000.00	1,071,744,153,000	1,856,638,817,00
Total For R2032											144,058,408,145,000.00	1,071,744,153,000	1,856,638,817,00
R2035	On	28/02/2035		Spot Bond	10.03500	91.54753	10.08000	91.21483			501,815,679,429,000.00	647,913,869,400	1,098,777,582,40
Total R2035 SPOT											501,815,679,429,000.00	647,913,869,400	1,098,777,582,40
Total For R2035											501,815,679,429,000.00	647,913,869,400	1,098,777,582,40
R2037	On	31/01/2037		Spot Bond	10.27500	87.13633	10.32000	86.80405			505,891,703,430,000.00	341,206,005,200	1,560,161,851,40
Total R2037 SPOT											505,891,703,430,000.00	341,206,005,200	1,560,161,851,40
Total For R2037											505,891,703,430,000.00	341,206,005,200	1,560,161,851,40
R2040	On	31/01/2040		Spot Bond	10.38000	89.53430	10.43000	89.13990			600,007,611,982,000.00	250,482,428,900	917,267,321,00
Total R2040 SPOT											600,007,611,982,000.00	250,482,428,900	917,267,321,00
Total For R2040											600,007,611,982,000.00	250,482,428,900	917,267,321,00
R2044	On	31/01/2044		Spot Bond	10.44500	86.17370	10.49000	85.81096			807,214,813,416,000.00	938,938,708,800	1,864,345,311,30
Total R2044 SPOT											807,214,813,416,000.00	938,938,708,800	1,864,345,311,30
Total For R2044											807,214,813,416,000.00	938,938,708,800	1,864,345,311,30
R2048	On	28/02/2048		Spot Bond	10.37500	85.43463	10.42000	85.05912			932,821,910,675,000.00	1,342,922,593,800	1,428,472,679,90
Total R2048 SPOT											932,821,910,675,000.00	1,342,922,593,800	1,428,472,679,90
Total For R2048											932,821,910,675,000.00	1,342,922,593,800	1,428,472,679,90
R209	On	31/03/2036		Spot Bond	10.02500	74.01011	10.07000	73.72185			722,191,876,177,500.00	570,792,207,100	818,553,054,40
Total R209 SPOT											722,191,876,177,500.00	570,792,207,100	818,553,054,40
Total For R209											722,191,876,177,500.00	570,792,207,100	818,553,054,40
R210	On	31/03/2028		Spot Bond	2.82000	212.25678	2.85000	211.85711			33,747,071,694,000.00	11,967,046,700	98,820,401,90
Total R210 SPOT											33,747,071,694,000.00	11,967,046,700	98,820,401,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R210									13,747,071,694,000.00	11,967,046,700	98,820,401,90
R212 On 31/01/2022 Spot Bond			0.60500	173.50679	0.60000	173.50287			21,817,933,500,000.00	36,062,700,000	138,200,000,00
Total R212 SPOT									21,817,933,500,000.00	36,062,700,000	138,200,000,00
Total For R212									21,817,933,500,000.00	36,062,700,000	138,200,000,00
R213 On 28/02/2031 Spot Bond			9.14500	86.59619	9.19500	86.29030			750,166,670,950,000.00	628,777,110,000	541,153,881,20
Total R213 SPOT									50,166,670,950,000.00	628,777,110,000	541,153,881,20
Total For R213									50,166,670,950,000.00	628,777,110,000	541,153,881,20
R214 On 28/02/2041 Spot Bond			10.41000	67.65060	10.45500	67.35660			997,404,435,696,000.00	95,812,145,600	454,218,480,40
Total R214 SPOT									17,404,435,696,000.00	95,812,145,600	454,218,480,40
Total For R214									17,404,435,696,000.00	95,812,145,600	454,218,480,40
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.01224			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.97161			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.96485			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.16381			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.64309			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.11581			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.28016			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.56520			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.11921			0.00	1,000,000,000	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RDFB18										0.00	1,000,000,000	1,000,000,000
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.15161				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.01725				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.06499				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.93664				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.40658				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.67268				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	98.99901				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.57365				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.35809				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	101.17736				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.43608				0.00	0	250,000,000
Total RED151 SPOT										0.00	0	250,000,000
Total For RED151										0.00	0	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED16 On 07/12/2021 Spot Bond					0.00000	102.19475				0.00	0	400,000,00
Total RED161 SPOT										0.00	0	400,000,00
Total For RED161										0.00	0	400,000,00
RED40 On 29/01/2024 Spot Bond					0.00000	100.83869				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.02574				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.36908				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.21092				0.00	0	440,000,00
Total RED704 SPOT										0.00	0	440,000,00
Total For RED704										0.00	0	440,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	101.36785				0.00	0	785,000,00
Total RED705 SPOT										0.00	0	785,000,00
Total For RED705										0.00	0	785,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	100.78234				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.04955				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.65356				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.64727				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.32388				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 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 RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.65000	108.08022	6.65000	108.06090				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.24500	97.40878	11.24500	97.37967				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.49500	102.95635	10.49500	102.92759				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.10096				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.54000	102.45929	9.54000	102.43320				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.13000	107.60331	5.13000	107.58850				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.42304				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.44421				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.14000	114.41096	7.14000	114.38916				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.06705				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.03500	109.58453	6.03500	109.56682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.16500	106.27981	7.16500	106.25948				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.58000	112.30833	7.58000	112.28550			1,516,000,000.00	200,000,000	100,000,000	
Total SBS31 SPOT									1,516,000,000.00	200,000,000	100,000,000	
Total For SBS31									1,516,000,000.00	200,000,000	100,000,000	
SBS34 On 19/09/2024 Spot Bond			6.33000	114.85516	6.33000	114.83571			0.00	0	0	
Total SBS34 SPOT									0.00	0	0	
Total For SBS34									0.00	0	0	
SBS38 On 29/01/2025 Spot Bond			6.53500	108.52240	6.53500	108.50345			0.00	0	0	
Total SBS38 SPOT									0.00	0	0	
Total For SBS38									0.00	0	0	
SBS39 On 29/01/2030 Spot Bond			8.35500	108.95075	8.35500	108.92652			0.00	0	0	
Total SBS39 SPOT									0.00	0	0	
Total For SBS39									0.00	0	0	
SBS4 On 16/11/2021 Spot Bond			4.04500	103.42888	4.04500	103.41751			0.00	0	0	
Total SBS4 SPOT									0.00	0	0	
Total For SBS4									0.00	0	0	
SBS41 On 12/11/2022 Spot Bond			5.23500	108.45291	5.23500	108.43767			0.00	0	0	
Total SBS41 SPOT									0.00	0	0	
Total For SBS41									0.00	0	0	
SBS42 On 12/11/2025 Spot Bond			6.91500	116.58447	6.91500	116.56294			0.00	0	0	
Total SBS42 SPOT									0.00	0	0	
Total For SBS42									0.00	0	0	
SBS43 On 12/11/2027 Spot Bond			7.69500	118.44206	7.69500	118.41776			0.00	0	0	
Total SBS43 SPOT									0.00	0	0	
Total For SBS43									0.00	0	0	
SBS46 On 15/02/2023 Spot Bond			5.38500	107.75475	5.38500	107.73919			0.00	0	0	
Total SBS46 SPOT									0.00	0	0	
Total For SBS46									0.00	0	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.26740			0.00	0	0	
Total SBS47 SPOT									0.00	0	0	
Total For SBS47									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
SBS49 On 31/01/2022 Spot Bond					0.00000	100.79493			0.00	0	
Total SBS49 SPOT									0.00	0	
Total For SBS49									0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.46500	102.81575	4.46500	102.80340			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.00500	6.00500	6.00500	109.17492		1,201,000,000,000.00		200,000,000	100,000,000
Total SBS51 SPOT								1,201,000,000,000.00		200,000,000	100,000,000
Total For SBS51								1,201,000,000,000.00		200,000,000	100,000,000
SBS52 On 29/01/2030 Spot Bond					0.00000	104.07001			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.32841			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.76925			0.00	0	
Total SBS55 SPOT									0.00	0	
Total For SBS55									0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.85500	105.06002	4.85500	105.04625			0.00	0	230,000,000
Total SBS56 SPOT									0.00	0	230,000,000
Total For SBS56									0.00	0	230,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.69932			0.00	0	200,000,000
Total SBS57 SPOT									0.00	0	200,000,000
Total For SBS57									0.00	0	200,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	104.06938			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.11220			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.95290			0.00	0	
Total SBS62 SPOT									0.00	0	
Total For SBS62									0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.99576			0.00	0	
Total SBS63 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 SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.57927				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.79913				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.10072				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.85485				0.00	0	1,000,000,00
Total SBS67 SPOT										0.00	0	1,000,000,00
Total For SBS67										0.00	0	1,000,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.35851				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.97199				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.62800	320.74516	1.62800	320.72233			32,560,000,000.00		20,000,000	10,000,00
Total SBSI11 SPOT									32,560,000,000.00		20,000,000	10,000,00
Total For SBSI11									32,560,000,000.00		20,000,000	10,000,00
SBSI14 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	216.61642			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.15784				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.16321				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.67528				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.73194				0.00	162,000,000	162,000,00

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 SBT102 SPOT										0.00	162,000,000	162,000,000
Total For SBT102										0.00	162,000,000	162,000,000
SBT102 On 31/03/2024 Spot Bond					0.00000	104.90367				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT103 On 30/09/2025 Spot Bond					0.00000	104.97306				0.00	0	450,000,000
Total SBT104 SPOT										0.00	0	450,000,000
Total For SBT104										0.00	0	450,000,000
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.91511				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.05694				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.07000	109.35124	7.07000	109.33048			1,414,000,000,000.00		200,000,000	100,000,000
Total SBT203 SPOT									1,414,000,000,000.00		200,000,000	100,000,000
Total For SBT203									1,414,000,000,000.00		200,000,000	100,000,000
SBT204 On 16/04/2024 Spot Bond					0.00000	101.26118				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.84869				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.08273				0.00	10,000,000	510,000,000
Total SBT207 SPOT										0.00	10,000,000	510,000,000
Total For SBT207										0.00	10,000,000	510,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	100.92212				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.02854				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	100.27575				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.21981				0.00	69,559,600	17,389,90
Total SLI5 SPOT										0.00	69,559,600	17,389,90
Total For SLI5										0.00	69,559,600	17,389,90
SLI6 On 16/08/2028 Spot Bond					0.00000	100.22755				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.28000	105.61409	8.28000	101.06631				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.22865				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.35762				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.23677				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.23472				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.25098				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.23073				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.25098				0.00	0	
Total SLRB6 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 SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.24690				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.27532				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.75667				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.25909				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.25704				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.77000	112.06555	6.77000	112.04518				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.62613				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.01429				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.28455				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.51653				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.11408				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.10887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.11148				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.04712				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.30939				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.10854				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.35017				0.00	200,000,000	250,000,000
Total SPG007 SPOT										0.00	200,000,000	250,000,000
Total For SPG007										0.00	200,000,000	250,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	100.85542				0.00	300,000,000	300,000,000
Total SPG008 SPOT										0.00	300,000,000	300,000,000
Total For SPG008										0.00	300,000,000	300,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.80738				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.11170				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	99.98779				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.64621				0.00	0	250,000,000
Total SSA07 SPOT										0.00	0	250,000,000
Total For SSA07										0.00	0	250,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.94651				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01 On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	146.88898				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.31500	115.83801	7.31500	115.81528				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.68500	89.27070	8.68500	89.24974				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.25232				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.75259				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.37000	110.43741	6.37000	110.41850				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.95000	108.53503	4.95000	108.51771				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.00574				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.48291				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.34604				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.23000	2.23000	2.23000	316.64914				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.55411				0.00	0	
Total SSN054 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 SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.42835				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	100.74784				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	149.85994				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	105.77782				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	107.81105				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.03000	4.03000	4.03000	197.59379				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.01450				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.01420				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.01338				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.19516				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.16569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	103.03911				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.72559				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.10292				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.76998				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.05883				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.29072				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.40846				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.81500	4.81500	4.81500	218.18092				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.93045				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.67655				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/02/2027 Spot Bond					0.00000	99.99993				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	101.33995				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			9.51500	92.04409	9.51500	92.02084				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	100.01201				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.33557				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.07500	95.42554	4.07500	197.07208				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			4.99500	89.35786	4.99500	214.44876				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 04/02/2022 Spot Bond					0.00000	100.37213				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.29989				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	101.23594				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11(On 07/09/2021 Spot Bond					0.00000	101.14032				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN11(On 09/09/2021 Spot Bond					0.00000	101.06396				0.00	0	
Total SSN119 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 SSN119										0.00	0	
SSN12 On 11/09/2021 Spot Bond					0.00000	100.96009				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12 On 22/11/2021 Spot Bond					0.00000	100.14619				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12 On 22/02/2022 Spot Bond					0.00000	100.14147				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12 On 26/11/2021 Spot Bond					0.00000	100.07697				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.91000	107.51328	7.91000	107.49050				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.12097				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.09000	103.63436	4.09000	103.62287				0.00	0	80,000,00
Total T14A12 SPOT										0.00	0	80,000,00
Total For T14A12										0.00	0	80,000,00
T16OM On 21/11/2021 Spot Bond					0.00000	100.09929				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.09931				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.10949				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.11431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 _{On} 21/02/2026 Spot Bond			7.21000	100.21195	7.21000	100.19266				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 _{On} 28/10/2021 Spot Bond					0.00000	100.65200				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 _{On} 20/03/2022 Spot Bond					0.00000	101.43128				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 _{On} 12/10/2022 Spot Bond					0.00000	101.04763				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 _{On} 31/10/2021 Spot Bond					0.00000	100.40060				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 _{On} 06/07/2023 Spot Bond					0.00000	101.34437				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 _{On} 03/09/2021 Spot Bond					0.00000	99.96767				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 _{On} 03/09/2023 Spot Bond					0.00000	100.53287				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 _{On} 16/11/2023 Spot Bond					0.00000	100.86867				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 _{On} 20/03/2022 Spot Bond					0.00000	101.05551				0.00	95,000,000	95,000,000
Total TFS158 SPOT										0.00	95,000,000	95,000,000
Total For TFS158										0.00	95,000,000	95,000,000
TFS159 _{On} 20/03/2024 Spot Bond					0.00000	101.42787				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS161 On 27/05/2022 Spot Bond					0.00000	100.24560				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.67132				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.72559				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.11757				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.43310				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.77082				0.00	0	1,500,000,00
Total TFS166 SPOT										0.00	0	1,500,000,00
Total For TFS166										0.00	0	1,500,000,00
TH10A 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	
TH14A On 21/11/2021 Spot Bond					0.00000	100.31075				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.09000	104.10410	4.09000	104.09255				0.00	0	40,000,00
Total TH14A4 SPOT										0.00	0	40,000,00
Total For TH14A4										0.00	0	40,000,00
TH14A On 21/11/2021 Spot Bond					0.00000	100.27074				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.07500	103.73689	4.07500	103.72542				0.00	0	130,000,00
Total TH14A8 SPOT										0.00	0	130,000,00
Total For TH14A8										0.00	0	130,000,00
TH14B On 21/11/2021 Spot Bond					0.00000	100.13720				0.00	0	
Total TH14B1 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 TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.17561				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.12811				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.26013				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.27833				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.14109				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.21257				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.49610				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.42511				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.11063				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	102.69275				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.03877				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.11365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.10888				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.12363				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.35721				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.41438				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.13382				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.48297				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.12862				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.06097				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.47400				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.17470				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.25238				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	100.00632				0.00	0	250,000,00
Total TH16A2 SPOT										0.00	0	250,000,00
Total For TH16A2										0.00	0	250,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	100.24884	8.49000	100.22620				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.29503				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.11560				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.11017				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.11494				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	100.16989	5.76000	100.15443				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.11972				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.12752				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.12795				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.12644				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.13684				0.00	0	
Total TH16C2 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 TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.13402				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.17294				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.19127				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.18049				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.12401				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.13176				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.17127				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.09602				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.76063				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.07000	102.77324	6.07000	102.75654				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.17000	106.31537	7.17000	106.29502				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.81939				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.84311				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.79000	107.92793	7.79000	107.90539				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.17221				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.76583				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.06472				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.31458				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.70500	111.61896	6.70500	111.59896			259,710,129,000.00	38,733,800	1,192,376,600	
Total TN23 SPOT									259,710,129,000.00	38,733,800	1,192,376,600	
Total For TN23									259,710,129,000.00	38,733,800	1,192,376,600	
TN23/R On 06/11/2023 Spot Bond			100.00000	29.24202	100.00000	29.17765			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.22000	104.58666	8.22000	104.56376			414,917,652,000.00	50,476,600	4,346,244,200	
Total TN25 SPOT									414,917,652,000.00	50,476,600	4,346,244,200	
Total For TN25									414,917,652,000.00	50,476,600	4,346,244,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.40988	100.00000	13.38035			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.14000	101.51917	9.14000	101.49452			23,197,400,432,000.00	2,538,008,800	21,124,736,900	
Total TN27 SPOT									23,197,400,432,000.00	2,538,008,800	21,124,736,900	
Total For TN27									23,197,400,432,000.00	2,538,008,800	21,124,736,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN27/R On 14/11/2027 Spot Bond			100.00000	11.93777	100.00000	11.91149				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.45000	104.42691	10.45000	104.39786				0.00	0	26,440,000,00
Total TN30 SPOT										0.00	0	26,440,000,00
Total For TN30										0.00	0	26,440,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.09207	8.00000	120.06634				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.69500	97.07463	11.69500	97.04449			58,475,000,000,000.00	5,000,000,000	8,900,000,00	
Total TN40 SPOT									58,475,000,000,000.00	5,000,000,000	8,900,000,00	
Total For TN40									58,475,000,000,000.00	5,000,000,000	8,900,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.23561	10.75000	104.20580				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	101.37945				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.39521				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	102.27733	7.61000	101.48012				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	101.18612				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.35415				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.08000	106.05074	6.08000	106.03348				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.21776				0.00	0	
Total TRA3A7 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 TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.28760				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.50252				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.71127				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.74842				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.37000	110.31894	6.37000	110.30005				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.71127				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.74842				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.30468	8.62000	103.28086				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.31863				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.65039				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.58310				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.01940				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25C On 06/09/2021 Spot Bond					0.00000	99.76329				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.82196				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25E On 29/11/2021 Spot Bond					0.00000	98.97947				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25E On 14/02/2022 Spot Bond					0.00000	97.84507				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.39571				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25E On 16/03/2022 Spot Bond					0.00000	97.28306				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25E On 11/05/2022 Spot Bond					0.00000	96.64230				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.14876				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.62056				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.40644				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.91728				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC37 On 16/09/2021 Spot Bond					0.00000	100.83897				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.17658				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.06270				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.91728				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.46918				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.28171				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.16829				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.05610				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.75500	105.33827	9.75500	105.31100				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.22055				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.24696				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.25914				0.00	0	
Total UU1B01 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 UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.31182			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.80266			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.62380			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.08860			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.21484			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.22291			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	15,800,000,00	
Total VKE17 SPOT								10,000,000,000,000.00	3,000,000,000	15,800,000,00	
Total For VKE17								10,000,000,000,000.00	3,000,000,000	15,800,000,00	
VKE18 On 27/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	34,200,000,00	
Total VKE18 SPOT								10,000,000,000,000.00	10,000,000,000	34,200,000,00	
Total For VKE18								10,000,000,000,000.00	10,000,000,000	34,200,000,00	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.88518			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.14854			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									92,176,827,694,850,500.00	9,873,207,854,700	164,591,723,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total for SPOT :									92,176,827,694,850,500.00	873,207,854,700	064,591,723,20
Total Futures									92,176,827,740,858,500.00	873,207,855,177	064,592,698,20
Total Options									0.00	0	118,61
Grand Total:									92,176,827,740,858,400.00	873,207,855,177	064,592,816,90