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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2021

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			11.18735	77.23328	11.14326	77.47024			0.00	0	35
ES33 On 03/02/2022 Bond Future			11.42443	78.12836	11.37905	78.36496			0.00	0	
ES33 On 05/05/2022 Bond Future			11.66349	75.28385	11.61590	75.52469			0.00	0	
ES33 On 04/08/2022 Bond Future			11.91354	76.16127	11.86273	76.41071			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/11/2021 Bond Future			11.67895	75.79080	11.64508	75.99914			0.00	0	4,77
ES42 On 03/02/2022 Bond Future			11.89451	76.66981	11.85972	76.87749			0.00	0	
ES42 On 05/05/2022 Bond Future			12.11941	73.32702	12.08285	73.53854			0.00	0	
ES42 On 04/08/2022 Bond Future			12.34815	74.18014	12.30899	74.39987			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			155.50659	155.50659	155.30452	155.30452			0.00	0	4,85
I2025 On 03/02/2022 Bond Future			155.72727	155.72727	155.51687	155.51687			0.00	0	
I2025 On 05/05/2022 Bond Future			157.58624	157.58624	157.37609	157.37609			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	Op Interest
I2025	On	04/08/2022	Bond Future			157.90645	157.90645	157.70538	157.70538			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			114.70418	114.70418	114.38267	114.38267			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			116.03352	116.03352	115.70384	115.70384			0.00	0	
I2029	On	05/05/2022	Bond Future			116.22089	116.22089	115.88940	115.88940			0.00	0	
I2029	On	04/08/2022	Bond Future			117.64852	117.64852	117.32140	117.32140			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			108.38992	108.38992	108.27620	108.27620			0.00	0	8,97
I2033	On	03/02/2022	Bond Future			109.64596	109.64596	109.52677	109.52677			0.00	0	
I2033	On	05/05/2022	Bond Future			109.67694	109.67694	109.55825	109.55825			0.00	0	
I2033	On	04/08/2022	Bond Future			111.02416	111.02416	110.91199	110.91199			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			120.66568	120.66568	120.65927	120.65927			0.00	0	5,94
I2038	On	03/02/2022	Bond Future			120.28495	120.28495	120.27382	120.27382			0.00	0	
I2038	On	05/05/2022	Bond Future			121.72090	121.72090	121.71183	121.71183			0.00	0	
I2038	On	04/08/2022	Bond Future			121.39869	121.39869	121.39874	121.39874			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			108.53859	108.53859	108.07290	108.07290			0.00	0	17,21
I2046	On	03/02/2022	Bond Future			109.79650	109.79650	109.32114	109.32114			0.00	0	
I2046	On	05/05/2022	Bond Future			109.22529	109.22529	108.74640	108.74640			0.00	0	
I2046	On	04/08/2022	Bond Future			110.56719	110.56719	110.09025	110.09025			0.00	0	
Total I2046 Future												0.00	0	17,21
Total For I2046												0.00	0	17,21
I2050	On	04/11/2021	Bond Future			111.41019	111.41019	111.81963	111.81963			0.00	0	8,60
I2050	On	03/02/2022	Bond Future			110.72378	110.72378	111.13357	111.13357			0.00	0	
I2050	On	05/05/2022	Bond Future			112.04560	112.04560	112.46240	112.46240			0.00	0	
I2050	On	04/08/2022	Bond Future			111.40445	111.40445	111.83466	111.83466			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			7.48493	116.64795	7.46555	116.73540		5.79	0.00	0	63,18
R186	On	03/02/2022	Bond Future			7.67428	112.68965	7.65467	112.77354		5.59	0.00	0	
R186	On	05/05/2022	Bond Future			7.87687	114.00849	7.85537	114.09545		5.30	0.00	0	
R186	On	04/08/2022	Bond Future			8.09768	110.05093	8.07242	110.14733		5.31	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												0.00	0	63,18
R186	On	04/11/2021	Bond Future	8.10	Call			3,053.58000	3.05358	2,974,110	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			234.35000	0.23435	242,330	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,091.11000	3.09111	3,011,410	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			228.15000	0.22815	235,900	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,016.19000	3.01619	2,936,950	6.07	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			240.70000	0.24070	248,910	6.07	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,910.86000	1.91086	1,842,270	5.89	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			546.84000	0.54684	565,700	5.89	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,734.14000	5.73414	5,647,460	6.55	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			33.06000	0.03306	33,830	6.55	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,542.73000	2.54273	2,592,660	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			940.28000	0.94028	905,950	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,514.76000	2.51476	2,564,320	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			956.04000	0.95604	921,340	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,486.97000	2.48697	2,536,160	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			924.69000	0.92469	890,730	5.53	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			2,028.70000	2.02870	1,979,970	5.35	0.00	0	4
R186	On	05/05/2022	Bond Future	8.64	Call			4,024.48000	4.02448	3,957,500	5.78	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,053.89000	3.05389	2,994,100	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			905.73000	0.90573	925,710	5.78	0.00	0	4
R186	On	05/05/2022	Bond Future	8.30	Put			1,272.82000	1.27282	1,299,990	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,320.47000	3.32047	3,376,500	5.12	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			961.02000	0.96102	930,090	5.12	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			1,929.09000	1.92909	1,967,320	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,080.90000	3.08090	3,020,870	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,260.19000	1.26019	1,287,120	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,108.34000	3.10834	3,048,080	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,248.01000	1.24801	1,274,710	5.58	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,099.96000	2.09996	2,142,110	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,354.09000	2.35409	2,300,370	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,134.49000	2.13449	2,177,170	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,374.64000	2.37464	2,320,660	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,116.96000	2.11696	2,159,380	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,395.71000	2.39571	2,341,460	5.36	0.00	0	
Total R186 Option												0.00	0	31,65
Total For R186												0.00	0	94,84
R197	On	04/11/2021	Bond Future			326.76243	326.76243	326.63405	326.63405			0.00	0	1,2
R197	On	03/02/2022	Bond Future			322.32940	322.32940	322.18699	322.18699			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R197	On	05/05/2022	Bond Future			326.17760	326.17760	326.03928	326.03928			0.00	0	
R197	On	04/08/2022	Bond Future			321.80932	321.80932	321.69385	321.69385			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			241.73838	241.73838	240.31724	240.31724			0.00	0	8,3
R202	On	03/02/2022	Bond Future			240.17400	240.17400	238.72694	238.72694			0.00	0	
R202	On	05/05/2022	Bond Future			243.04109	243.04109	241.58125	241.58125			0.00	0	
R202	On	04/08/2022	Bond Future			241.57792	241.57792	240.11801	240.11801			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			4.95987	104.97572	4.95362	104.98374		1.01	0.00	0	14,7
R2023	On	03/02/2022	Bond Future			5.06603	106.16647	5.06216	106.17048		0.95	0.00	0	
R2023	On	05/05/2022	Bond Future			5.16874	103.49854	5.16126	103.50449		0.83	0.00	0	
R2023	On	04/08/2022	Bond Future			5.31697	104.71601	5.29213	104.72979		0.62	0.00	0	
Total R2023 Future												0.00	0	14,7
R2023	On	04/11/2021	Bond Future	4.91	Call			137.58000	0.13758	132,650	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			193.57000	0.19357	196,660	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			144.04000	0.14404	139,000	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			187.19000	0.18719	190,170	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			131.28000	0.13128	126,460	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			200.11000	0.20011	203,310	0.97	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			235.76000	0.23576	236,900	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			242.45000	0.24245	239,630	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			244.69000	0.24469	245,880	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			248.45000	0.24845	245,610	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			240.33000	0.24033	241,500	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			254.25000	0.25425	251,380	0.90	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			964.61000	0.96461	959,090	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			57.12000	0.05712	57,550	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			950.54000	0.95054	945,040	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			58.74000	0.05874	59,190	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			957.48000	0.95748	951,970	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			57.83000	0.05783	58,270	0.99	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			103.96000	0.10396	107,290	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			521.88000	0.52188	511,400	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			102.83000	0.10283	106,130	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			513.13000	0.51313	502,710	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			105.09000	0.10509	108,450	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			517.50000	0.51750	507,050	0.65	0.00	0	

Contract 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	14,76
R2030	On	04/11/2021	Bond Future			8.96375	96.64902	8.90876	96.95375		9.69		174,934,726.20	1,810	99,40
R2030	On	03/02/2022	Bond Future			9.15359	93.74142	9.09675	94.04579		9.49		0.00	0	
R2030	On	05/05/2022	Bond Future			9.35284	94.83871	9.29296	95.14844		8.99		0.00	0	
R2030	On	04/08/2022	Bond Future			9.56779	91.92985	9.50352	92.25040		8.97		0.00	0	
Total R2030 Future													174,934,726.20	1,810	99,40
R2030	On	04/11/2021	Bond Future	10.60	Call			8,853.94000	8.85394	8,553,330	11.47		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			30.04000	0.03004	34,160	11.47		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			297.52000	0.29752	244,670	9.10		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			1,907.68000	1.90768	2,075,570	9.53		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,133.12000	1.13312	996,280	9.53		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,814.90000	12.81490	12,510,440	11.92		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			3.89000	0.00389	4,430	11.92		0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			179.48000	0.17948	202,840	10.67		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,485.13000	5.48513	5,203,760	10.67		0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			850.11000	0.85011	942,910	9.84		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			30.85000	0.03085	35,080	11.46		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			3,930.92000	3.93092	4,182,800	9.10		0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,085.57000	1.08557	952,440	9.52		0.00	0	3,25
R2030	On	04/11/2021	Bond Future	9.30	Call			2,830.92000	2.83092	2,604,460	9.93		0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			689.83000	0.68983	768,100	9.93		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			3,030.77000	3.03077	2,797,640	9.99		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			1.92000	0.00192	2,190	11.92		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			11,982.66000	11.98266	11,678,470	11.92		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,902.10000	8.90210	8,601,380	11.48		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			29.24000	0.02924	33,250	11.48		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,805.76000	8.80576	8,505,260	11.46		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			620.53000	0.62053	692,130	9.99		0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.20	Call			2,449.88000	2.44988	2,237,950	9.84		0.00	0	2
R2030	On	04/11/2021	Bond Future	8.75	Put			1,972.43000	1.97243	2,144,030	9.52		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			4,608.36000	4.60836	4,380,530	10.22		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,031.69000	1.03169	1,108,230	10.22		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,061.86000	3.06186	2,873,640	9.75		0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			1,715.38000	1.71538	1,831,530	9.75		0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			4,694.00000	4.69400	4,918,710	9.08		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			9,110.02000	9.11002	8,828,620	11.49		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			275.90000	0.27590	298,870	11.49		0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,278.38000	1.27838	1,370,120	10.01		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 03/02/2022 Bond Future	9.60	Call			3,929.95000	3.92995	3,717,320	10.01		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	8.85	Put			3,006.69000	3.00669	3,179,380	9.40		0.00	0	
R2030 On 03/02/2022 Bond Future	9.43	Put			1,561.74000	1.56174	1,669,680	9.82		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			1,543.49000	1.54349	1,650,420	9.83		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Call			3,396.79000	3.39679	3,198,360	9.84		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Put			1,525.42000	1.52542	1,631,360	9.84		0.00	0	
R2030 On 03/02/2022 Bond Future	9.43	Call			3,328.44000	3.32844	3,132,010	9.82		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			1,670.63000	1.67063	1,538,950	9.40		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	8.39	Call			801.93000	0.80193	722,270	9.08		0.00	0	10
R2030 On 03/02/2022 Bond Future	9.44	Call			3,362.54000	3.36254	3,165,100	9.83		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			1,523.11000	1.52311	1,615,670	9.53		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	9.35	Call			2,935.24000	2.93524	2,767,590	9.05		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			2,640.17000	2.64017	2,782,250	9.05		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			5,436.33000	5.43633	5,660,910	8.52		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			634.57000	0.63457	575,810	8.38		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			3,927.70000	3.92770	4,113,250	8.78		0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			1,808.81000	1.80881	1,684,630	8.78		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	11.04	Call			9,082.66000	9.08266	8,810,860	10.69		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,220.89000	1.22089	1,297,570	9.77		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Call			4,850.90000	4.85090	4,633,730	9.53		0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Put			4,190.22000	4.19022	4,383,390	8.74		0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Call			1,643.40000	1.64340	1,526,840	8.74		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			8,902.31000	8.90231	9,177,160	8.40		0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Call			332.78000	0.33278	297,900	8.40		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.47	Call			1,043.35000	1.04335	958,200	8.52		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.14	Put			6,862.77000	6.86277	7,113,740	8.38		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			5,763.64000	5.76364	5,529,980	9.78		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,209.63000	1.20963	1,285,700	9.78		0.00	0	20
R2030 On 05/05/2022 Bond Future	10.21	Call			5,801.07000	5.80107	5,566,810	9.79		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,198.46000	1.19846	1,273,930	9.79		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Call			5,726.27000	5.72627	5,493,220	9.77		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			562.77000	0.56277	600,700	10.69		0.00	0	1,80
R2030 On 04/08/2022 Bond Future	9.55	Put			3,038.00000	3.03800	3,186,890	9.00		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			3,296.41000	3.29641	3,123,940	9.00		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			3,014.64000	3.01464	3,162,720	9.00		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			3,243.62000	3.24362	3,072,780	8.99		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,061.50000	3.06150	3,211,210	8.99		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			3,269.96000	3.26996	3,098,300	9.00		0.00	0	
Total R2030 Option										0.00	0	25,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
Total For R2030									174,934,726.20	1,810	125,26
R2032 On 04/11/2021 Bond Future			9.64185	91.88099	9.59228	92.18294		11.25	459,404.95	5	126,47
R2032 On 03/02/2022 Bond Future			9.83455	92.92351	9.78350	93.22527		10.71	0.00	0	
R2032 On 05/05/2022 Bond Future			10.03249	89.86468	9.97896	90.17163		10.68	0.00	0	
R2032 On 04/08/2022 Bond Future			10.23899	90.89847	10.18190	91.21595		10.27	0.00	0	
Total R2032 Future									459,404.95	5	126,47
R2032 On 04/11/2021 Bond Future	11.70	Call			11,748.13000	11.74813	11,447,560	14.02	0.00	0	
R2032 On 04/11/2021 Bond Future	11.70	Put			12.59000	0.01259	13,970	14.02	0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Call			11,798.35000	11.79835	11,497,740	14.02	0.00	0	
R2032 On 04/11/2021 Bond Future	9.83	Put			1,085.38000	1.08538	1,184,030	11.65	0.00	0	
R2032 On 04/11/2021 Bond Future	9.83	Call			2,521.33000	2.52133	2,318,030	11.65	0.00	0	70
R2032 On 04/11/2021 Bond Future	12.81	Call			17,097.50000	17.09750	16,795,560	14.02	0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Put			12.16000	0.01216	13,500	14.02	0.00	0	
R2032 On 04/11/2021 Bond Future	11.69	Call			11,697.87000	11.69787	11,397,350	14.02	0.00	0	
R2032 On 04/11/2021 Bond Future	12.81	Put			0.16000	0.00016	0,170	14.02	0.00	0	70
R2032 On 04/11/2021 Bond Future	11.69	Put			13.02000	0.01302	14,450	14.02	0.00	0	
R2032 On 04/11/2021 Bond Future	9.33	Put			2,585.42000	2.58542	2,771,440	11.07	0.00	0	
R2032 On 04/11/2021 Bond Future	9.33	Call			965.28000	0.96528	849,350	11.07	0.00	0	70
R2032 On 03/02/2022 Bond Future	10.45	Put			1,194.82000	1.19482	1,271,400	11.52	0.00	0	19
R2032 On 03/02/2022 Bond Future	9.81	Call			2,641.91000	2.64191	2,478,230	10.76	0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			2,485.10000	2.48510	2,623,180	10.76	0.00	0	19
R2032 On 03/02/2022 Bond Future	8.91	Put			5,983.95000	5.98395	6,224,410	9.76	0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			936.80000	0.93680	998,530	11.82	0.00	0	9
R2032 On 03/02/2022 Bond Future	10.14	Call			3,785.09000	3.78509	3,586,800	11.09	0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			1,705.66000	1.70566	1,809,130	11.09	0.00	0	9
R2032 On 03/02/2022 Bond Future	9.14	Put			4,893.44000	4.89344	5,109,160	10.06	0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			1,236.63000	1.23663	1,315,540	11.47	0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Call			5,030.62000	5.03062	4,805,440	11.52	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			667.41000	0.66741	712,710	12.24	0.00	0	40
R2032 On 03/02/2022 Bond Future	10.35	Call			4,614.58000	4.61458	4,397,410	11.37	0.00	0	
R2032 On 03/02/2022 Bond Future	10.35	Put			1,340.18000	1.34018	1,424,770	11.37	0.00	0	40
R2032 On 03/02/2022 Bond Future	9.58	Put			3,188.16000	3.18816	3,352,570	10.56	0.00	0	
R2032 On 03/02/2022 Bond Future	8.91	Call			605.33000	0.60533	544,030	9.76	0.00	0	19
R2032 On 03/02/2022 Bond Future	10.66	Call			5,935.78000	5.93578	5,695,750	11.82	0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			540.26000	0.54026	577,440	12.49	0.00	0	27
R2032 On 03/02/2022 Bond Future	10.53	Call			5,370.80000	5.37080	5,139,650	11.63	0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			1,089.38000	1.08938	1,159,990	11.63	0.00	0	27
R2032 On 03/02/2022 Bond Future	9.62	Put			3,056.34000	3.05634	3,216,100	10.60	0.00	0	
R2032 On 03/02/2022 Bond Future	9.14	Call			971.42000	0.97142	885,380	10.06	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	Op Inter
R2032 On 03/02/2022 Bond Future	10.95	Call			7.23826000	7.23826	6,981,800	12.24		0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			947.83000	0.94783	1,010,220	11.81		0.00	0	1,0
R2032 On 03/02/2022 Bond Future	9.67	Call			2,221.62000	2.22162	2,073,840	10.64		0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Put			2,897.39000	2.89739	3,051,370	10.64		0.00	0	1,0
R2032 On 03/02/2022 Bond Future	9.57	Put			3,221.70000	3.22170	3,387,280	10.55		0.00	0	
R2032 On 03/02/2022 Bond Future	9.58	Call			1,971.75000	1.97175	1,834,400	10.56		0.00	0	4
R2032 On 03/02/2022 Bond Future	11.13	Call			8,067.12000	8.06712	7,802,540	12.49		0.00	0	
R2032 On 03/02/2022 Bond Future	10.44	Call			4,988.42000	4.98842	4,764,010	11.50		0.00	0	
R2032 On 03/02/2022 Bond Future	10.44	Put			1,208.54000	1.20854	1,285,890	11.50		0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Call			4,904.52000	4.90452	4,681,670	11.47		0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Call			1,944.95000	1.94495	1,808,770	10.55		0.00	0	1,0
R2032 On 03/02/2022 Bond Future	9.62	Call			2,080.74000	2.08074	1,938,740	10.60		0.00	0	2
R2032 On 03/02/2022 Bond Future	10.65	Call			5,891.90000	5.89190	5,652,530	11.81		0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Call			4,946.52000	4.94652	4,722,890	11.49		0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			1,222.61000	1.22261	1,300,740	11.49		0.00	0	
R2032 On 05/05/2022 Bond Future	9.58	Put			4,367.22000	4.36722	4,548,830	10.34		0.00	0	
R2032 On 05/05/2022 Bond Future	9.58	Call			2,034.58000	2.03458	1,909,240	10.34		0.00	0	7
R2032 On 05/05/2022 Bond Future	10.18	Put			2,601.18000	2.60118	2,727,460	10.82		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			3,746.73000	3.74673	3,566,060	10.82		0.00	0	7
R2032 On 05/05/2022 Bond Future	11.18	Call			7,621.63000	7.62163	7,373,820	11.99		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			1,211.23000	1.21123	1,277,910	11.79		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			7,030.55000	7.03055	6,789,750	11.80		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			1,200.51000	1.20051	1,266,660	11.80		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Call			6,947.00000	6.94700	6,707,270	11.78		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			1,060.86000	1.06086	1,120,000	11.99		0.00	0	7
R2032 On 05/05/2022 Bond Future	11.02	Put			1,222.05000	1.22205	1,289,270	11.78		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			6,988.75000	6.98875	6,748,480	11.79		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			3,630.29000	3.63029	3,460,060	10.25		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			3,473.84000	3.47384	3,621,090	10.25		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			3,659.54000	3.65954	3,488,510	10.25		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,447.50000	3.44750	3,593,950	10.25		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			3,601.16000	3.60116	3,431,720	10.24		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			3,500.34000	3.50034	3,648,380	10.24		0.00	0	
Total R2032 Option										0.00	0	10,3
Total For R2032										459,404.95	5	136,7
R2035 On 04/11/2021 Bond Future			10.22798	91.96962	10.18361	92.26673		12.49		0.00	0	79,8
R2035 On 03/02/2022 Bond Future			10.42504	93.01283	10.37940	93.30973		11.94		0.00	0	
R2035 On 05/05/2022 Bond Future			10.61950	89.62352	10.57176	89.92558		11.99		0.00	0	
R2035 On 04/08/2022 Bond Future			10.82424	90.65192	10.77343	90.96429		11.55		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R2035 Future										0.00	0	79,84
R2035 On 04/11/2021 Bond Future	12.52	Call			13,919.15000	13.91915	13,622,760	15.74		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Put			8.32000	0.00832	9,040	15.74		0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Call			13,971.49000	13.97149	13,675,060	15.74		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Call			9,771.12000	9.77112	9,480,710	15.37		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Put			77.57000	0.07757	84,270	15.37		0.00	0	78
R2035 On 04/11/2021 Bond Future	11.08	Call			6,085.95000	6.08595	5,818,330	14.36		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Put			345.09000	0.34509	374,580	14.36		0.00	0	78
R2035 On 04/11/2021 Bond Future	10.23	Put			1,735.95000	1.73595	1,861,380	12.78		0.00	0	
R2035 On 04/11/2021 Bond Future	10.12	Put			2,096.58000	2.09658	2,240,930	12.64		0.00	0	
R2035 On 04/11/2021 Bond Future	10.12	Call			1,668.18000	1.66818	1,515,420	12.64		0.00	0	40
R2035 On 04/11/2021 Bond Future	10.62	Put			856.32000	0.85632	925,400	13.49		0.00	0	
R2035 On 04/11/2021 Bond Future	10.62	Call			3,718.83000	3.71883	3,490,800	13.49		0.00	0	40
R2035 On 04/11/2021 Bond Future	13.82	Call			20,322.31000	20.32231	20,025,200	15.74		0.00	0	
R2035 On 04/11/2021 Bond Future	12.51	Put			8.61000	0.00861	9,350	15.74		0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Call			6,735.83000	6.73583	6,461,730	14.54		0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Put			266.62000	0.26662	289,630	14.54		0.00	0	38
R2035 On 04/11/2021 Bond Future	10.60	Call			3,623.28000	3.62328	3,397,610	13.45		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Put			889.10000	0.88910	960,540	13.45		0.00	0	38
R2035 On 04/11/2021 Bond Future	10.11	Put			2,131.79000	2.13179	2,277,900	12.63		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Call			2,046.56000	2.04656	1,874,880	12.78		0.00	0	78
R2035 On 04/11/2021 Bond Future	12.53	Put			8.05000	0.00805	8,730	15.74		0.00	0	
R2035 On 04/11/2021 Bond Future	12.51	Call			13,866.77000	13.86677	13,570,400	15.74		0.00	0	
R2035 On 04/11/2021 Bond Future	10.11	Call			1,635.78000	1.63578	1,484,780	12.63		0.00	0	38
R2035 On 04/11/2021 Bond Future	10.26	Put			1,647.11000	1.64711	1,767,520	12.82		0.00	0	
R2035 On 04/11/2021 Bond Future	10.26	Call			2,157.78000	2.15778	1,981,080	12.82		0.00	0	18
R2035 On 04/11/2021 Bond Future	13.82	Put			0.05000	0.00005	0,050	15.74		0.00	0	40
R2035 On 03/02/2022 Bond Future	11.39	Put			950.47000	0.95047	1,003,730	13.60		0.00	0	68
R2035 On 03/02/2022 Bond Future	10.65	Call			3,882.41000	3.88241	3,694,330	12.40		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			2,142.51000	2.14251	2,251,330	12.40		0.00	0	68
R2035 On 03/02/2022 Bond Future	9.70	Put			5,645.06000	5.64506	5,858,080	11.31		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			653.08000	0.65308	690,480	14.16		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.03	Call			5,515.74000	5.51574	5,295,170	13.00		0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Put			1,413.56000	1.41356	1,489,890	13.00		0.00	0	28
R2035 On 03/02/2022 Bond Future	10.10	Put			3,860.21000	3.86021	4,028,100	11.79		0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Put			1,147.06000	1.14706	1,210,340	13.32		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Call			7,206.71000	7.20671	6,963,070	13.60		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			554.03000	0.55403	585,950	14.40		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.28	Call			6,680.04000	6.68004	6,442,710	13.42		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2035 On 03/02/2022 Bond Future	11.28	Put			1,073.54000	1.07354	1,133,110	13.42		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			3,271.73000	3.27173	3,421,580	11.95		0.00	0	
R2035 On 03/02/2022 Bond Future	9.70	Call			1,053.54000	1.05354	969,660	11.31		0.00	0	68
R2035 On 03/02/2022 Bond Future	11.73	Call			8,871.92000	8.87192	8,612,420	14.16		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			1,382.83000	1.38283	1,457,690	13.04		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	10.35	Put			2,972.45000	2.97245	3,112,360	12.04		0.00	0	
R2035 On 03/02/2022 Bond Future	10.35	Call			2,780.44000	2.78044	2,623,450	12.04		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	9.92	Put			4,607.50000	4.60750	4,795,890	11.59		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			2,011.46000	2.01146	1,882,450	11.79		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.88	Call			9,617.27000	9.61727	9,352,290	14.40		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			3,724.26000	3.72426	3,540,090	12.34		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			2,238.48000	2.23848	2,351,210	12.34		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.11	Call			5,882.44000	5.88244	5,656,130	13.14		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			1,294.66000	1.29466	1,365,250	13.14		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Call			2,488.27000	2.48827	2,341,220	11.95		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.05	Call			5,606.79000	5.60679	5,384,750	13.04		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			6,443.10000	6.44310	6,208,850	13.34		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			1,134.37000	1.13437	1,197,020	13.34		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			6,490.41000	6.49041	6,255,540	13.35		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			1,122.01000	1.12201	1,184,040	13.35		0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Call			6,396.05000	6.39605	6,162,430	13.32		0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			1,538.75000	1.53875	1,430,240	11.59		0.00	0	20
R2035 On 05/05/2022 Bond Future	11.64	Put			1,400.80000	1.40080	1,465,920	13.44		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			7,865.40000	7.86540	7,627,950	13.45		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			1,389.04000	1.38904	1,453,650	13.45		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			7,775.23000	7.77523	7,538,790	13.42		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			1,412.67000	1.41267	1,478,290	13.42		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			7,820.29000	7.82029	7,583,350	13.44		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			4,163.06000	4.16306	4,312,440	11.53		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			5,222.54000	5.22254	5,029,080	11.86		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			3,063.80000	3.06380	3,182,710	11.86		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.64	Call			3,587.27000	3.58727	3,430,580	11.48		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			4,415.22000	4.41522	4,570,900	11.48		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			7,619.08000	7.61908	7,839,540	10.85		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,863.81000	3.86381	3,700,050	11.54		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			4,132.07000	4.13207	4,280,680	11.54		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			3,895.23000	3.89523	3,730,690	11.54		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			4,101.62000	4.10162	4,249,450	11.54		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Call			3,832.86000	3.83286	3,669,870	11.53		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			1,585.14000	1.58514	1,493,230	10.85		0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2035 Option													0.00	0	13,95
Total For R2035													0.00	0	93,78
R2037	On	04/11/2021	Bond Future			10.44231	87.65444	10.41328	87.84968		13.10		0.00	0	121,57
R2037	On	03/02/2022	Bond Future			10.62977	84.39461	10.60012	84.58862		13.15		0.00	0	
R2037	On	05/05/2022	Bond Future			10.82239	85.38263	10.79132	85.58051		12.63		0.00	0	
R2037	On	04/08/2022	Bond Future			11.02692	82.10836	10.99354	82.31497		12.82		0.00	0	
Total R2037 Future													0.00	0	121,57
R2037	On	04/11/2021	Bond Future	12.82	Call			14,173.08000	14.17308	13,978,030	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			7.23000	0.00723	7,420	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			14,224.03000	14.22403	14,028,970	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			6.99000	0.00699	7,170	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			14,122.09000	14.12209	13,927,040	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			7.48000	0.00748	7,670	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			11,461.27000	11.46127	11,267,290	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			37.37000	0.03737	38,630	16.65		0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			234.94000	0.23494	245,370	15.40		0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			7,054.68000	7.05468	6,869,870	15.40		0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put			1,122.60000	1.12260	1,159,930	14.69		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			6,478.36000	6.47836	6,321,290	14.71		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,110.30000	1.11030	1,147,240	14.71		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,525.58000	6.52558	6,368,120	14.72		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,098.13000	1.09813	1,134,680	14.72		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			6,431.20000	6.43120	6,274,520	14.69		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			7,645.80000	7.64580	7,489,200	14.09		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,448.31000	1.44831	1,489,590	14.09		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			7,690.51000	7.69051	7,533,580	14.10		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1,436.20000	1.43620	1,477,150	14.10		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			7,735.48000	7.73548	7,578,230	14.12		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			1,424.41000	1.42441	1,465,040	14.12		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			1,663.06000	1.66306	1,597,950	12.05		0.00	0	5
R2037	On	04/08/2022	Bond Future	10.91	Put			4,269.59000	4.26959	4,367,000	12.75		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			3,687.39000	3.68739	3,579,240	12.74		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			4,333.16000	4.33316	4,431,620	12.74		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			5,490.43000	5.49043	5,356,340	13.21		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			2,907.72000	2.90772	2,980,240	13.21		0.00	0	5
R2037	On	04/08/2022	Bond Future	10.10	Put			7,490.99000	7.49099	7,632,490	12.05		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3,718.21000	3.71821	3,609,530	12.74		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			4,301.28000	4.30128	4,399,210	12.74		0.00	0	5
R2037	On	04/08/2022	Bond Future	10.91	Call			3,749.14000	3.74914	3,639,940	12.75		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R2037 Option										0.00	0	1,35
Total For R2037										0.00	0	122,92
R2040 On 04/11/2021 Bond Future			10.57418	89.83056	10.53486	90.11498		13.64		0.00	0	81,95
R2040 On 03/02/2022 Bond Future			10.75679	86.34509	10.71642	86.62921		13.72		0.00	0	
R2040 On 05/05/2022 Bond Future			10.94388	87.35607	10.90168	87.64516		13.16		0.00	0	
R2040 On 04/08/2022 Bond Future			11.14227	83.85374	11.09735	84.15278		13.37		0.00	0	
Total R2040 Future										0.00	0	81,95
R2040 On 04/11/2021 Bond Future	12.90	Call			14,824.82000	14.82482	14,541,040	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Put			9.85000	0.00985	10,490	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Call			14,878.34000	14.87834	14,594,540	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Put			9.53000	0.00953	10,150	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Call			14,771.23000	14.77123	14,487,470	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Put			10.17000	0.01017	10,830	17.50		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			1,207.30000	1.20730	1,264,560	15.64		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			6,941.28000	6.94128	6,715,580	15.60		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			1,233.48000	1.23348	1,291,900	15.60		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			6,991.33000	6.99133	6,765,040	15.62		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			1,220.24000	1.22024	1,278,070	15.62		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			7,041.60000	7.04160	6,814,740	15.64		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			932.21000	0.93221	870,260	12.12		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			5,017.11000	5.01711	5,178,360	13.00		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,690.47000	2.69047	2,562,630	13.00		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	13.04	Call			13,507.05000	13.50705	13,243,980	16.37		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			8,167.28000	8.16728	7,942,040	14.89		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			1,600.43000	1.60043	1,664,280	14.89		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			8,072.47000	8.07247	7,848,210	14.86		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			606.92000	0.60692	632,940	16.37		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			1,626.76000	1.62676	1,691,590	14.86		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Put			8,897.77000	8.89777	9,124,910	12.12		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			8,119.75000	8.11975	7,894,990	14.88		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			1,613.43000	1.61343	1,677,760	14.88		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			4,493.48000	4.49348	4,634,840	13.40		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			4,142.83000	4.14283	3,984,390	13.41		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			4,459.87000	4.45987	4,600,470	13.41		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			4,075.48000	4.07548	3,918,550	13.40		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			4,526.99000	4.52699	4,669,100	13.40		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			4,109.25000	4.10925	3,951,570	13.40		0.00	0	
Total R2040 Option										0.00	0	3,60
Total For R2040										0.00	0	85,55

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021			10.62358	86.50454	10.59445	86.71915		14.30	0.00	0	60,61
R2044	On	03/02/2022			10.79741	83.10644	10.76759	83.32021		14.38	0.00	0	
R2044	On	05/05/2022			10.97511	84.07949	10.94390	84.29731		13.80	0.00	0	
R2044	On	04/08/2022			11.16318	80.66469	11.12977	80.89132		14.02	0.00	0	
Total R2044 Future											0.00	0	60,61
R2044	On	04/11/2021	12.90	Call			14,536.60000	14.53660	14,322,370	18.55	0.00	0	
R2044	On	04/11/2021	12.90	Put			13.47000	0.01347	13,850	18.55	0.00	0	
R2044	On	04/11/2021	12.91	Call			14,589.67000	14.58967	14,375,430	18.55	0.00	0	
R2044	On	04/11/2021	12.91	Put			13.06000	0.01306	13,430	18.55	0.00	0	
R2044	On	04/11/2021	12.89	Call			14,483.47000	14.48347	14,269,260	18.55	0.00	0	
R2044	On	04/11/2021	12.89	Put			13.89000	0.01389	14,290	18.55	0.00	0	
R2044	On	03/02/2022	11.61	Call			6,889.82000	6.88982	6,716,920	15.95	0.00	0	
R2044	On	03/02/2022	11.61	Put			1,186.14000	1.18614	1,227,010	15.95	0.00	0	
R2044	On	03/02/2022	11.59	Call			6,788.65000	6.78865	6,616,630	15.90	0.00	0	
R2044	On	03/02/2022	11.59	Put			1,212.68000	1.21268	1,254,430	15.90	0.00	0	
R2044	On	03/02/2022	11.60	Call			6,839.12000	6.83912	6,666,660	15.92	0.00	0	
R2044	On	03/02/2022	11.60	Put			1,199.25000	1.19925	1,240,560	15.92	0.00	0	
R2044	On	05/05/2022	11.92	Put			1,682.99000	1.68299	1,730,480	15.65	0.00	0	
R2044	On	05/05/2022	11.93	Call			8,110.96000	8.11096	7,940,260	15.67	0.00	0	
R2044	On	05/05/2022	11.93	Put			1,669.51000	1.66951	1,716,630	15.67	0.00	0	
R2044	On	05/05/2022	11.91	Call			8,015.97000	8.01597	7,846,010	15.63	0.00	0	
R2044	On	05/05/2022	11.91	Put			1,696.59000	1.69659	1,744,450	15.63	0.00	0	
R2044	On	05/05/2022	11.92	Call			8,063.45000	8.06345	7,893,120	15.65	0.00	0	
R2044	On	04/08/2022	11.09	Call			4,210.34000	4.21034	4,087,610	14.10	0.00	0	
R2044	On	04/08/2022	11.09	Put			4,481.50000	4.48150	4,585,400	14.10	0.00	0	
R2044	On	04/08/2022	11.10	Call			4,244.84000	4.24484	4,121,540	14.11	0.00	0	
R2044	On	04/08/2022	11.10	Put			4,447.68000	4.44768	4,551,010	14.11	0.00	0	
R2044	On	04/08/2022	11.08	Call			4,175.95000	4.17595	4,053,800	14.09	0.00	0	
R2044	On	04/08/2022	11.08	Put			4,515.53000	4.51553	4,620,010	14.09	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	60,61
R2048	On	04/11/2021			10.55040	85.74205	10.52122	85.96500		14.74	0.00	0	167,94
R2048	On	03/02/2022			10.71978	86.71460	10.68988	86.93677		14.09	0.00	0	
R2048	On	05/05/2022			10.88560	83.31471	10.85432	83.54107		14.23	0.00	0	
R2048	On	04/08/2022			11.05888	84.26974	11.02546	84.50501		13.73	0.00	0	
Total R2048 Future											0.00	0	167,94
R2048	On	04/11/2021	12.84	Call			14,966.59000	14.96659	14,744,040	19.34	0.00	0	
R2048	On	04/11/2021	12.84	Put			13.87000	0.01387	14,270	19.34	0.00	0	
R2048	On	04/11/2021	12.85	Call			15,020.20000	15.02020	14,797,640	19.34	0.00	0	

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	12.85	Put		13.45000	0.01345	13,840	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,267.76000	1.26776	1,169,640	14.46	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		7,719.26000	7.71926	7,924,910	13.39	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		119.31000	0.11931	102,010	13.39	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		1,198.32000	1.19832	1,257,740	15.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		14,912.91000	14.91291	14,690,370	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		3,287.13000	3.28713	3,123,600	15.26	0.00	0	1,0%
R2048	On	04/11/2021	Bond Future	10.20	Put		3,510.38000	3.51038	3,649,700	14.30	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		986.88000	0.98688	903,250	14.30	0.00	0	1,0%
R2048	On	04/11/2021	Bond Future	12.83	Put		14.30000	0.01430	14,710	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		2,991.81000	2.99181	3,116,640	14.46	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		719.59000	0.71959	672,700	13.15	0.00	0	1,3%
R2048	On	03/02/2022	Bond Future	10.50	Put		3,926.95000	3.92695	4,041,020	14.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		2,491.52000	2.49152	2,383,420	14.09	0.00	0	1,3%
R2048	On	03/02/2022	Bond Future	11.48	Put		1,343.02000	1.34302	1,388,500	15.92	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,934.94000	6.93494	6,757,790	15.94	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,328.72000	1.32872	1,373,740	15.94	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,831.75000	6.83175	6,655,540	15.90	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,357.48000	1.35748	1,403,440	15.90	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		7,835.57000	7.83557	8,010,850	13.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,883.32000	6.88332	6,706,630	15.92	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,147.88000	8.14788	7,970,940	15.95	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,696.07000	1.69607	1,745,490	15.95	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,049.94000	8.04994	7,873,780	15.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,723.87000	1.72387	1,774,070	15.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,098.99000	8.09899	7,922,440	15.93	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,710.01000	1.71001	1,759,820	15.93	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,541.99000	4.54199	4,649,970	13.72	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		4,326.66000	4.32666	4,198,770	13.73	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,506.70000	4.50670	4,614,080	13.73	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		4,255.22000	4.25522	4,128,550	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,577.18000	4.57718	4,685,780	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		4,291.04000	4.29104	4,163,750	13.72	0.00	0	
Total R2048 Option											0.00	0	4,7%
Total For R2048											0.00	0	172,6%
R209	On	04/11/2021	Bond Future			10.19824	71.21098	10.15382	71.47113	13.83	333,979,496.20	4,690	36,3%
R209	On	03/02/2022	Bond Future			10.36932	72.01895	10.32378	72.27926	13.26	0.00	0	
R209	On	05/05/2022	Bond Future			10.54328	69.72061	10.49584	69.98527	13.31	0.00	0	
R209	On	04/08/2022	Bond Future			10.72266	70.52087	10.67250	70.79397	12.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
Total R209 Future												333,979,496.20	4,690	36,36
R209	On	04/11/2021	Bond Future	12.18	Call			10.622.78000	10.62278	10,364,210	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			17.94000	0.01794	19,520	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			10,668.69000	10.66869	10,410,070	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			17.37000	0.01737	18,900	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			10,576.83000	10.57683	10,318,310	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			9,790.65000	9.79065	9,533,240	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			31.46000	0.03146	34,200	17.51	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call			2,841.91000	2.84191	2,651,190	14.68	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			849.78000	0.84978	919,210	14.68	0.00	0	15
R209	On	04/11/2021	Bond Future	9.50	Put			4,288.08000	4.28808	4,502,780	13.02	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			297.80000	0.29780	252,350	13.02	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call			1,180.86000	1.18086	1,061,760	13.83	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put			2,092.23000	2.09223	2,233,280	13.83	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			1,915.19000	1.91519	1,757,450	14.18	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put			1,353.61000	1.35361	1,456,020	14.18	0.00	0	9,20
R209	On	04/11/2021	Bond Future	12.17	Put			18.52000	0.01852	20,150	17.51	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,993.67000	4.99367	4,795,350	14.47	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			1,105.97000	1.10597	1,167,960	14.47	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			5,034.03000	5.03403	4,835,090	14.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			1,093.50000	1.09350	1,154,870	14.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,953.39000	4.95339	4,755,700	14.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			1,118.57000	1.11857	1,181,190	14.45	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,302.13000	1.30213	1,363,650	14.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			6,300.36000	6.30036	6,096,750	14.59	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			1,290.59000	1.29059	1,351,640	14.59	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			6,339.38000	6.33938	6,135,280	14.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,279.34000	1.27934	1,339,900	14.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			6,261.58000	6.26158	6,058,440	14.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			3,219.12000	3.21912	3,079,330	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,781.97000	3.78197	3,915,280	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			3,246.18000	3.24618	3,105,690	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,753.83000	3.75383	3,886,440	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			3,273.34000	3.27334	3,132,160	12.94	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,725.86000	3.72586	3,857,780	12.94	0.00	0	
Total R209 Option												0.00	0	27,50
Total For R209												333,979,496.20	4,690	63,86
R210	On	04/11/2021	Bond Future			212.19588	212.19588	211.93844	211.93844			0.00	0	1,40
R210	On	03/02/2022	Bond Future			214.65525	214.65525	214.38641	214.38641			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R210	On	05/05/2022	Bond Future			214.36466	214.36466	214.09663	214.09663			0.00	0	
R210	On	04/08/2022	Bond Future			216.99800	216.99800	216.74240	216.74240			0.00	0	
Total R210 Future												0.00	0	1,48
Total For R210												0.00	0	1,48
R212	On	04/11/2021	Bond Future			174.97173	174.97173	174.97968	174.97968			0.00	0	1,02
Total R212 Future												0.00	0	1,02
Total For R212												0.00	0	1,02
R213	On	04/11/2021	Bond Future			9.31846	87.11379	9.26877	87.39052		10.76	0.00	0	10,56
R213	On	03/02/2022	Bond Future			9.50803	88.10193	9.45683	88.37839		10.21	0.00	0	
R213	On	05/05/2022	Bond Future			9.69640	85.60110	9.64271	85.88239		10.15	0.00	0	
R213	On	04/08/2022	Bond Future			9.89599	86.58732	9.83867	86.87840		9.72	0.00	0	
Total R213 Future												0.00	0	10,56
R213	On	04/11/2021	Bond Future	11.10	Call			9,504.05000	9.50405	9,229,940	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			23.15000	0.02315	25,770	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,551.40000	9.55140	9,277,210	13.17	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			22.55000	0.02255	25,090	13.17	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			9,456.70000	9.45670	9,182,660	13.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			23.78000	0.02378	26,470	13.15	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,010.46000	1.01046	1,077,900	10.88	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,659.70000	2.65970	2,500,190	10.27	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,996.59000	1.99659	2,113,540	10.27	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,231.81000	5.23181	5,448,250	9.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			895.85000	0.89585	956,540	11.01	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,232.43000	3.23243	3,055,410	10.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			1,612.13000	1.61213	1,711,570	10.42	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,497.95000	4.49795	4,697,760	9.58	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,268.77000	1.26877	1,350,680	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			4,657.30000	4.65730	4,448,280	10.88	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			585.01000	0.58501	626,310	11.47	0.00	0	43
R213	On	03/02/2022	Bond Future	10.00	Call			4,083.29000	4.08329	3,885,490	10.68	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,208.31000	1.20831	1,286,970	10.68	0.00	0	43
R213	On	03/02/2022	Bond Future	9.22	Put			2,979.80000	2.97980	3,134,730	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			603.49000	0.60349	543,470	9.40	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			5,052.08000	5.05208	4,836,310	11.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			536.89000	0.53689	575,050	11.57	0.00	0	22
R213	On	03/02/2022	Bond Future	10.17	Call			4,735.65000	4.73565	4,525,230	10.91	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			986.60000	0.98660	1,052,640	10.91	0.00	0	22
R213	On	03/02/2022	Bond Future	9.15	Put			3,204.01000	3.20401	3,366,550	9.93	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			846.98000	0.84698	770,330	9.58	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R213	On	03/02/2022	Bond Future	10.60	Call		6.49204000	6.49204	6,256,880	11.47		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		4,009.67000	4.00967	3,813,480	10.66		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		1,238.32000	1.23832	1,318,590	10.66		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,936.33000	3.93633	3,741,780	10.64		0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,522.88000	1.52288	1,408,960	9.93		0.00	0	2:
R213	On	03/02/2022	Bond Future	9.22	Call		1,685.92000	1.68592	1,564,390	9.99		0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call		6,788.18000	6.78818	6,549,880	11.57		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,972.94000	3.97294	3,777,570	10.65		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,253.46000	1.25346	1,334,550	10.65		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,173.67000	1.17367	1,237,790	11.31		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		6,246.16000	6.24616	6,028,480	11.32		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,163.21000	1.16321	1,226,820	11.32		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		6,169.93000	6.16993	5,953,270	11.29		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,184.01000	1.18401	1,248,640	11.29		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		6,208.13000	6.20813	5,990,960	11.31		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		3,365.12000	3.36512	3,207,650	9.80		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,104.40000	3.10440	3,238,010	9.80		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,391.87000	3.39187	3,233,670	9.80		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,080.47000	3.08047	3,213,350	9.80		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3,338.14000	3.33814	3,181,400	9.79		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,128.13000	3.12813	3,262,470	9.79		0.00	0	
Total R213 Option												0.00	0	2,85
Total For R213												0.00	0	13,41
R214	On	04/11/2021	Bond Future			10.57702	67.96066	10.54278	68.16605	14.88		0.00	0	17,8
R214	On	03/02/2022	Bond Future			10.74859	68.73156	10.71353	68.93659	14.26		0.00	0	
R214	On	05/05/2022	Bond Future			10.91665	66.25643	10.88011	66.46504	14.36		0.00	0	
R214	On	04/08/2022	Bond Future			11.09204	67.01571	11.05323	67.23180	13.88		0.00	0	
Total R214 Future												0.00	0	17,81
R214	On	04/11/2021	Bond Future	12.47	Call		10,205.31000	10.20531	10,001,470	19.09		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		30.66000	0.03066	32,210	19.09		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,250.80000	10.25080	10,046,930	19.11		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		29.99000	0.02999	31,510	19.11		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		10,159.75000	10.15975	9,955,950	19.07		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		31.33000	0.03133	32,920	19.07		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		5,017.07000	5.01707	4,860,920	15.84		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,230.71000	1.23071	1,279,590	15.84		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,057.22000	5.05722	4,900,590	15.86		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,217.48000	1.21748	1,265,880	15.86		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,097.45000	5.09745	4,940,340	15.88		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.41	Put		1,204.40000	1.20440	1,252,320	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,474.54000	1.47454	1,524,540	15.92	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,093.21000	6.09321	5,935,370	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,499.74000	1.49974	1,550,510	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,131.52000	6.13152	5,973,300	15.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,487.08000	1.48708	1,537,470	15.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,169.88000	6.16988	6,011,270	15.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,380.84000	3.38084	3,266,230	13.87	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,735.34000	3.73534	3,836,820	13.87	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,325.14000	3.32514	3,211,640	13.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,792.40000	3.79240	3,894,990	13.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,352.81000	3.35281	3,238,760	13.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,763.65000	3.76365	3,865,690	13.86	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,81
Total for Bond											509,373,627.35	6,505	1,068,05
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	

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 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 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 R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/11/2021 GOVI			806.71400	806.71400	808.57900	808.57900				32,268,560.00	4	95
GOVI On 03/02/2022 GOVI			815.85800	815.85800	817.71400	817.71400				0.00	0	
GOVI On 05/05/2022 GOVI			825.39700	825.39700	827.28900	827.28900				0.00	0	
GOVI On 04/08/2022 GOVI			835.23400	835.23400	837.20800	837.20800				0.00	0	
Total GOVI Future										32,268,560.00	4	95
GOVI On 04/11/2021 GOVI	728.41	Call			801,690.00000	80.16900	783,040,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Call			801,590.00000	80.15900	782,940,000			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			801,790.00000	80.17900	783,140,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 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			249,740.00000	24.97400	231,180,000			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			249,640.00000	24.96400	231,080,000			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			249,540.00000	24.95400	230,980,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			390,390.00000	39.03900	371,470,000			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			390,590.00000	39.05900	371,670,000			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 Intert
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			390,490.00000	39.04900	371,570,000		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			179,280.00000	17.92800	159,540,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			179,480.00000	17.94800	159,740,000		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			179,380.00000	17.93800	159,640,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												32,268,560.00	4	95
Total for GOVI												32,268,560.00	4	95
AL37	On	04/11/2021	Index Future			808.45000	808.45000	809.04800	809.04800			0.00	0	
AL37	On	03/02/2022	Index Future			817.61500	817.61500	818.18900	818.18900			0.00	0	
AL37	On	05/05/2022	Index Future			827.17400	827.17400	827.76900	827.76900			0.00	0	
AL37	On	04/08/2022	Index Future			837.03200	837.03200	837.69400	837.69400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			929.12700	929.12700	932.06200	932.06200			0.00	0	
AL7T	On	03/02/2022	Index Future			939.65900	939.65900	942.59200	942.59200			0.00	0	
AL7T	On	05/05/2022	Index Future			950.64500	950.64500	953.62900	953.62900			0.00	0	
AL7T	On	04/08/2022	Index Future			961.97500	961.97500	965.06300	965.06300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			818.24900	818.24900	820.15600	820.15600			0.00	0	1
ALBI	On	03/02/2022	Index Future			827.52500	827.52500	829.42200	829.42200			0.00	0	
ALBI	On	05/05/2022	Index Future			837.20000	837.20000	839.13400	839.13400			0.00	0	
ALBI	On	04/08/2022	Index Future			847.17800	847.17800	849.19500	849.19500			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			296.95000	296.95000	296.54700	296.54700			0.00	0	4
IGOV	On	03/02/2022	Index Future			300.38900	300.38900	299.97100	299.97100			0.00	0	
IGOV	On	05/05/2022	Index Future			303.97300	303.97300	303.55500	303.55500			0.00	0	
IGOV	On	04/08/2022	Index Future			307.66700	307.66700	307.26600	307.26600			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			3.67500	96.32500	3.67500	96.32500			0.00	0	30,00

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 20/10/2021		Jibar Future	3.71500	96.28500	3.71500	96.28500				0.00	0	
JIBAR F On 17/11/2021		Jibar Future	3.74000	96.26000	3.74000	96.26000				0.00	0	
JIBAR F On 15/12/2021		Jibar Future	3.83500	96.16500	3.82500	96.17500				0.00	0	
JIBAR F On 19/01/2022		Jibar Future	3.88000	96.12000	3.87000	96.13000				0.00	0	
JIBAR F On 16/02/2022		Jibar Future	4.04000	95.96000	4.02000	95.98000				0.00	0	
JIBAR F On 16/03/2022		Jibar Future	4.08000	95.92000	4.06000	95.94000				0.00	0	
JIBAR F On 15/06/2022		Jibar Future	4.52500	95.47500	4.50500	95.49500				0.00	0	47
JIBAR F On 21/09/2022		Jibar Future	4.82000	95.18000	4.79000	95.21000				0.00	0	
JIBAR F On 21/12/2022		Jibar Future	5.15000	94.85000	5.12000	94.88000				0.00	0	6
JIBAR F On 15/03/2023		Jibar Future	5.37500	94.62500	5.34500	94.65500				0.00	0	
JIBAR F On 21/06/2023		Jibar Future	5.66500	94.33500	5.63500	94.36500				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 :										541,642,187.35	6,509	1,100,26
ABCPI3 On 07/12/2023		Spot Bond	2.19000	317.35235	2.19000	317.30709				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	99.94680				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.59426				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	101.87128	9.65000	101.84505				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.13112				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	99.88380				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.64403				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.14979				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.42269				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.82506				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.98599				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.44458				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.61925				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.04139				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.79278				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.84524				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.79216				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.39897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.95684				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.65060				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.65532				0.00	0	761,945,10
Total ABFN34 SPOT										0.00	0	761,945,10
Total For ABFN34										0.00	0	761,945,10
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.03380				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.29277				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.82439				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.65213				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.08216				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.35263				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.65478				0.00	0	550,000,00
Total ABFN41 SPOT										0.00	0	550,000,00
Total For ABFN41										0.00	0	550,000,00
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.18810				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.76803				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.78973				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.80528				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.08842				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.20358				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.21327				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.17941				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.93264				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.07260				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.84560				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.09567				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.50972				0.00	0	
Total ABJ02 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 ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.43831				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.39000	3.39000	3.39000	152.41195				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	119.56997	100.00000	119.26037				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.92000	6.92000	6.92000	142.03433				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.15261	100.00000	23.09973				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.52000	2.52000	2.52000	152.67592				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.54000	3.54000	3.54000	203.69512				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.41000	4.41000	4.41000	227.26886				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.48500	6.48500	6.48500	101.94242				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	116.02006				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.64500	106.42870	4.64500	106.41542				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.01500	108.55000	5.01500	108.53538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.70000	116.67435	6.70000	116.65345				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.58000	118.33683	7.58000	118.31292				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.45500	112.85873	5.45500	112.84223				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.73000	104.34713	7.73000	104.32563				0.00	0	125,000,00
Total ABS7 SPOT										0.00	0	125,000,00
Total For ABS7										0.00	0	125,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.35870	100.00000	10.33589				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.51000	321.91021	1.51000	321.87021				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.77500	173.54721	0.77500	173.52912				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.19000	10.19000	10.19000	103.56454				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.39704				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.35331				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.29888				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.30546				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.97112				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.34919				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.34919				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.38641				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.38641				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	158.68947				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	160.47227				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.27920				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.27043				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.23761				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	99.95395				0.00	0	
Total AECI01 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 AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.98262				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.43568				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.47885				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.51226				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.42395				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.15017				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.20930				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.03535				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.74816				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.95856				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.75669				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.78488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.61500	106.53618	7.61500	101.00865				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.82734				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.96875				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.14531				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.65751				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.25955				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.17500	107.19186	6.17500	107.17415				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.24340				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.27339				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.29182				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.77355				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A On 21/08/2022 Spot Bond					0.00000	100.47871				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.79611				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.27331				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.29173				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.42028				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.42811				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.25488				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.28253				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.27562				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.30094				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.29220				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.45689				0.00	0	
Total AHF7D1 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 AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.43402				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.18500	111.04950	7.18500	111.02808				0.00	0	10,360,000,00
Total AIR02 SPOT										0.00	0	10,360,000,00
Total For AIR02										0.00	0	10,360,000,00
AIR04 On 29/05/2024 Spot Bond			7.63500	106.48956	7.63500	106.46787				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.15500	96.45791	11.15500	96.42946				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.51000	183.40522	5.51000	183.36272				0.00	0	58,450,00
Total AIRL01 SPOT										0.00	0	58,450,00
Total For AIRL01										0.00	0	58,450,00
APF04 On 21/10/2021 Spot Bond					0.00000	100.86016				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.55939				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.40395				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.91422				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.03826				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.29981				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.50309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.29547				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.58182				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.76000	242.24370	4.76000	242.19242				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.77500	219.47359	4.77500	219.42702				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.75000	172.88881	1.75000	172.86621				0.00	0	20,000,00
Total ASN137 SPOT										0.00	0	20,000,00
Total For ASN137										0.00	0	20,000,00
ASN14 On 31/01/2022 Spot Bond			1.79500	172.85853	1.79500	172.83573				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.41000	193.61806	4.41000	193.57889				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.50022				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19: On 30/06/2022 Spot Bond					0.00000	101.16785				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.00000	108.05339	5.00000	108.02992				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.16763				0.00	0	100,000,00
Total ASN196 SPOT										0.00	0	100,000,00
Total For ASN196										0.00	0	100,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	101.18558				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.30497				0.00	0	3,900,00
Total ASN204 SPOT										0.00	0	3,900,00
Total For ASN204										0.00	0	3,900,00
ASN20: On 24/08/2025 Spot Bond					0.00000	100.35996				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.11237				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.49585				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.17371				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.38149				0.00	0	10,000,00
Total ASN278 SPOT										0.00	0	10,000,00
Total For ASN278										0.00	0	10,000,00
ASN27: On 20/08/2048 Spot Bond					0.00000	100.32598				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.27247				0.00	0	
Total ASN280 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 Intert
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	99.93867				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN290 On 26/09/2023 Spot Bond					0.00000	101.19795				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.26607				0.00	0	100,000,00
Total ASN300 SPOT										0.00	0	100,000,00
Total For ASN300										0.00	0	100,000,00
ASN310 On 20/12/2023 Spot Bond					0.00000	101.83370				0.00	0	200,000,00
Total ASN310 SPOT										0.00	0	200,000,00
Total For ASN310										0.00	0	200,000,00
ASN318 On 31/03/2029 Spot Bond			4.03500	4.03500	4.03500	107.65911				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			4.91500	4.91500	4.91500	97.24964				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.19777				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	101.37105				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN332 On 09/05/2024 Spot Bond					0.00000	100.48782				0.00	0	
Total ASN332 SPOT										0.00	0	
Total For ASN332										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.45035				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.11000	106.54757	5.11000	106.52411				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.28791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.16757				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.25342				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.23322				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.23322				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.15836				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.48479				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	101.20912				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.25506				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	100.66409				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	99.91383				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	99.91383				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38(On 20/12/2022 Spot Bond					0.00000	102.02592				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38(On 20/12/2024 Spot Bond					0.00000	101.22005				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39(On 20/11/2022 Spot Bond					0.00000	100.29233				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39(On 17/12/2025 Spot Bond					0.00000	99.88672				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40(On 20/12/2024 Spot Bond					0.00000	101.21130				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41(On 20/12/2024 Spot Bond					0.00000	101.43006				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41(On 05/12/2021 Spot Bond					0.00000	100.01437				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	105.12291				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	101.12181				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	101.15842				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	101.54008				0.00	0	
Total ASN453 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 ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	102.19478				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	105.13078				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.78425				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.79175				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.95556				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.26433				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.58123				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.68111				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.25110				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.65788				0.00	0	100,000,00
Total ASN480 SPOT										0.00	0	100,000,00
Total For ASN480										0.00	0	100,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	111.11200				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	100.25783				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.24672				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.93510				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	99.93753				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	99.93753				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	101.21394				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.01000	101.92608	9.01000	101.90154				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.19000	101.74793	8.19000	101.72562				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.74000	100.24827	8.74000	100.22485				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.74000	100.24827	8.74000	100.22485				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2022 Spot Bond			9.10000	100.99640	9.10000	100.97198				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.20551	11.05000	101.17594				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.20018	11.00000	101.17073				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.14669	10.50000	101.11856				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.14669	10.50000	101.11856				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.19673				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.59699				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.51860				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.15739	10.60000	101.12900				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.76733	10.47000	101.11543				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.15204	10.55000	101.12378				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.57074				0.00	0	
Total ASN560 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.75347				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.01711				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.91295				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.16760				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.85399				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.43486				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.42503				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	99.93076				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.68393				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	100.96299	9.22000	100.93839				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.90595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN597 On 17/04/2023 Spot Bond					0.00000	100.88159				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.68536				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.75800				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN602 On 28/02/2031 Spot Bond					0.00000	100.19519				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN603 On 31/01/2030 Spot Bond					0.00000	100.58719				0.00	0	
Total ASN603 SPOT										0.00	0	
Total For ASN603										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	100.72588				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.72588				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	101.42945				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.61852				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	101.31029				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.18480				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.59869				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62: On 21/12/2026 Spot Bond					0.00000	101.23811				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.20329				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.18432				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.12706				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.59801				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.62711				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.02436				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63: On 27/09/2021 Spot Bond					0.00000	101.04110				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64: On 30/09/2021 Spot Bond					0.00000	104.07058				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64: On 01/10/2021 Spot Bond					0.00000	100.89875				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.71220				0.00	0	
Total ASN644 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 ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.93348				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.96253				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64: On 20/10/2021 Spot Bond					0.00000	100.63900				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65: On 22/10/2021 Spot Bond					0.00000	100.93965				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65: On 27/10/2021 Spot Bond					0.00000	100.56330				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65: On 29/10/2021 Spot Bond					0.00000	101.56968				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.57645				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
ASN65: On 12/11/2021 Spot Bond					0.00000	100.35555				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.35814				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.34064				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.35479				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.34360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN664 On 27/02/2023 Spot Bond					0.00000	100.21222				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/11/2021 Spot Bond					0.00000	100.27185				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN666 On 19/08/2025 Spot Bond					0.00000	100.38334				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 18/11/2021 Spot Bond					0.00000	100.28479				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN668 On 02/04/2026 Spot Bond					0.00000	100.34585				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 23/11/2021 Spot Bond					0.00000	100.21737				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN670 On 29/06/2026 Spot Bond					0.00000	100.25909				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 26/11/2021 Spot Bond					0.00000	100.19199				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN680 On 20/06/2026 Spot Bond					0.00000	100.26664				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.25846				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	102.10147				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 22/06/2026 Spot Bond					0.00000	100.63303				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.18575				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.10778				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,00
Total ASN693 SPOT										0.00	0	3,000,000,00
Total For ASN693										0.00	0	3,000,000,00
ASN69: On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	60,000,000,00
Total ASN694 SPOT										0.00	0	60,000,000,00
Total For ASN694										0.00	0	60,000,000,00
ASN69: On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total ASN695 SPOT										0.00	0	2,000,000,00
Total For ASN695										0.00	0	2,000,000,00
BAW21 On 24/03/2022 Spot Bond			5.20000	106.43505	5.20000	106.42020				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.28385	9.30000	104.25809				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	101.22854				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.26892				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.26399				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.09244				0.00	0	
Total BAW30 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 BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.98359				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.34000	102.14684	6.34000	102.12942				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.11445				0.00	400,000,000	200,000,000
Total BAW34 SPOT										0.00	400,000,000	200,000,000
Total For BAW34										0.00	400,000,000	200,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.42696				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.99094				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.87921				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.60366				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.37500	8.37500	8.37500	106.19068				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	110.24087				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.48583				0.00	98,524,700	98,524,700
Total BAYA73 SPOT										0.00	98,524,700	98,524,700
Total For BAYA73										0.00	98,524,700	98,524,700
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.46769				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.43284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.43301				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.45539				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.86841				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.65210				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.65706				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.70055				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.65154				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.69990				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.60290				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.69973				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.60371				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.70001				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.65165				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.73154				0.00	200,000,000	100,000,000
Total BAYA89 SPOT										0.00	200,000,000	100,000,000
Total For BAYA89										0.00	200,000,000	100,000,000
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.65171				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.55535				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.94156				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.94156				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.99019				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	101.94228				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.19062				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.03912				0.00	0	
Total BAYB20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.74500	7.74500	7.74500	105.09281				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.63584				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.65455				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.01523				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.46170				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.87438				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.16500	104.54902	7.16500	104.52870				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.12032				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.24196				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.98912				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.31576				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.40282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.51369				0.00	400,000,000	200,000,000
Total BGL18 SPOT										0.00	400,000,000	200,000,000
Total For BGL18										0.00	400,000,000	200,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	105.40557				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.05411				0.00	272,524,200	272,524,200
Total BGT01 SPOT										0.00	272,524,200	272,524,200
Total For BGT01										0.00	272,524,200	272,524,200
BID08 On 30/06/2022 Spot Bond					0.00000	101.55167				0.00	150,000,000	150,000,000
Total BID08 SPOT										0.00	150,000,000	150,000,000
Total For BID08										0.00	150,000,000	150,000,000
BID09 On 15/11/2021 Spot Bond					0.00000	100.43842				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.79555				0.00	300,000,000	2,300,000,000
Total BID10 SPOT										0.00	300,000,000	2,300,000,000
Total For BID10										0.00	300,000,000	2,300,000,000
BID11 On 15/11/2023 Spot Bond			5.91500	110.49449	5.91500	110.47699				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.04918				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.16403				0.00	4,800,000,000	2,400,000,000
Total BID13 SPOT										0.00	4,800,000,000	2,400,000,000
Total For BID13										0.00	4,800,000,000	2,400,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.46786				0.00	1,200,000,000	600,000,000
Total BID14 SPOT										0.00	1,200,000,000	600,000,000
Total For BID14										0.00	1,200,000,000	600,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.66271				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.73753				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.04789				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.65900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.20600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.32100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.54700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.11386				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.26902				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.69425				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.30300				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.01399				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.19460				0.00	0	
Total BPPF21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For BPPF21									0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BPPF22 SPOT									0.00	0	
Total For BPPF22									0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.85917			0.00	200,000,000	100,000,00
Total BPPF23 SPOT									0.00	200,000,000	100,000,00
Total For BPPF23									0.00	200,000,000	100,000,00
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.57144			0.00	0	
Total BPPF25 SPOT									0.00	0	
Total For BPPF25									0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.80201			0.00	4,500,000,000	3,000,000,00
Total BPPF26 SPOT									0.00	4,500,000,000	3,000,000,00
Total For BPPF26									0.00	4,500,000,000	3,000,000,00
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.86314			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.50806			0.00	0	
Total BPPF28 SPOT									0.00	0	
Total For BPPF28									0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.53118			0.00	0	
Total BPPF29 SPOT									0.00	0	
Total For BPPF29									0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.55129			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.20653			0.00	0	1,000,000,00
Total BPPF31 SPOT									0.00	0	1,000,000,00
Total For BPPF31									0.00	0	1,000,000,00
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.22404			0.00	0	
Total BPPF32 SPOT									0.00	0	
Total For BPPF32									0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.50367			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.13233				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.15386				0.00	400,000,000	200,000,000
Total CBL29 SPOT										0.00	400,000,000	200,000,000
Total For CBL29										0.00	400,000,000	200,000,000
CCT01 On 23/06/2023 Spot Bond			7.24000	111.45889	7.24000	111.43723				0.00	0	1,300,000
Total CCT01 SPOT										0.00	0	1,300,000
Total For CCT01										0.00	0	1,300,000
CCT02 On 12/06/2024 Spot Bond			7.47000	112.97788	7.47000	112.95524				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.19500	108.74734	8.19500	108.72361				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.51000	104.40544	9.51000	103.09532				0.00	0	4,430,700
Total CCT04 SPOT										0.00	0	4,430,700
Total For CCT04										0.00	0	4,430,700
CGR42 On 03/08/2023 Spot Bond					0.00000	100.84231				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.63847				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.21182				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.22646				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.05666				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR51 On 23/10/2024 Spot Bond					0.00000	101.12155				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.72000	1.72000	1.72000	162.67163				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.44047	4.77000	110.49400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.02867				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.94500	107.94428	6.94500	113.18850				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	109.16448	8.70700	120.50700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.72801				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.77171				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.51888				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	98.79426	10.98000	104.02373				0.00	0	
Total CLN379 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 CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	115.89700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	114.66915	6.50000	118.23100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	106.39100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.26606				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.39778				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.39453				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			1.72000	172.90898	1.72000	172.88652				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.22000	139.98383	5.22000	139.95259				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.66000	138.03149	5.66000	137.99909				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	102.62900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	100.38389				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	100.24532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46(On 29/11/2021 Spot Bond					0.00000	100.28653				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.37500	101.72674	6.37500	101.70940				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.13027				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	101.33147				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	101.43887				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	100.39754				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47(On 29/11/2021 Spot Bond			100.00000	85.86933	100.00000	85.67679				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	100.27386				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			5.87000	103.44914	5.87000	103.43272				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.17500	103.59322	6.17500	103.57611				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN49(On 28/03/2022 Spot Bond					0.00000	101.42894				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	101.48272				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.17137				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.57500	109.49433	6.57500	109.47478				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	101.95907				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.99164				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	101.04781				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.47342				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	101.28227				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	101.68890				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	101.41985				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.67815				0.00	0	
Total CLN511 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	99.86802	9.96000	99.84164				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.61316	10.01000	103.58550				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.26293				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.86172	9.60000	103.68445				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	99.94161				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.20064				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.02485	9.20000	100.00000				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.46986				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.11414				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.53473				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.49449				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.31117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	99.94161				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	101.37552				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.86996				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.97000	105.90888	8.97000	105.88363				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.77510				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.71053				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.99027				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	145.31200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.16119				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.04855				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.44000	106.81683	8.44000	106.79284				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			8.49000	109.26392	8.49000	109.23923				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.58000	108.76023	8.58000	108.73540				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	314.85127				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 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	
CLN554 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	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.40810				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.44373				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.26294				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.09630				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	116.07200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.47901				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	103.18314	10.19000	103.18437				0.00	0	
Total CLN562 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			8.44000	109.26063	8.44000	109.23609				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	100.48809				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	100.25254				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56: On 17/01/2024 Spot Bond					0.00000	103.59914				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56: On 04/06/2023 Spot Bond					0.00000	100.01766				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56: On 11/02/2024 Spot Bond					0.00000	100.45150				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57: On 12/11/2025 Spot Bond			8.67000	107.76237	8.67000	107.73752				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	100.46649				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.45386				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	99.91135				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.50666				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.83439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.15528				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.47928				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.15171				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	99.87592				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.75672				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.13334				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.11887				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	99.98508				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.23915				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.83842				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.73692				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	101.51363				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.64000	144.01253	3.64000	115.99129				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.25862				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	101.10134				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.25862				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.66337				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	101.08939				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	99.98644				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.30194				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.30194				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.62400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.81738				0.00	0	
Total CLN603 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 CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.51252				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.42108				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.64631				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.86292				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.27093				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.36563	9.32000	103.33991				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 CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.72267				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.44801				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.02915				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	249,000,000	124,500,000
CLN613 On 22/08/2022 Spot Bond					0.00000	100.26179				0.00	249,000,000	124,500,000
Total CLN614 SPOT										0.00	249,000,000	124,500,000
Total For CLN614										0.00	249,000,000	124,500,000
CLN614 On 30/11/2021 Spot Bond					0.00000	100.13697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.04500				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.07100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.82736				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.93965				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.13331				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.64092				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.63864				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.68889				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	97.35400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.72277				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.18500	104.78623	6.18500	104.76890				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	100.38527				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.04119				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.68000	64.13886	11.68000	84.99377				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.36596				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.14000	101.72594	9.14000	101.70124				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.38357				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.32088				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.25976				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.47160				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.27128				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.25944				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.38186				0.00	0	
Total CLN637 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 CLN637										0.00	0	
CLN63: On 19/02/2022 Spot Bond					0.00000	100.46176				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63: On 12/08/2022 Spot Bond					0.00000	100.40969				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.41588				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.76100				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.26082				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.27693				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2022 Spot Bond					0.00000	100.66962				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.27920				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.38186				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	100.15557				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.38186				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/11/2022 Spot Bond					0.00000	100.30792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.38186				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 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	
CLN654 On 22/03/2030 Spot Bond					0.00000	104.25100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.53948				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.26733				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.96038				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.43900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.85600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	116.87500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	139.43400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.44744				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	101.30591				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.45665				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.60805				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.12950				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.21503				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.42155				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	144.36705	4.25785	117.30007				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.25785	144.36705	4.25785	117.30082				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.43005				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.45269				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.26655				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.26655				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.58597				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.43741				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.02669				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.20976				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.24476				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.72799				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.48525				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.48503				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.29936				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	101.06343				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.29946				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.49237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.26666				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.71251				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.76930				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.12777				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.40837				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.47647				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.03835				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.91501				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.84520				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.20746				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.46400				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	99.94373				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.26859				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.33317				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.58061				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	99.94920				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.38676				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.27734				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.27734				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.27734				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.35477				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	99.94966				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.33481				0.00	0	
Total CLN720 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 CLN720										0.00	0	
CLN72: On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.66262				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72: On 01/06/2026 Spot Bond					0.00000	100.11027				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.38507				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.17018				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.17018				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.17018				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.19205				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.19205				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.19205				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.93044				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.98948				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.64131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	99.94858				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.50458				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	93.66826				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.40834				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.47391				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.24800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.25714				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.37619				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.42334				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.58254				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN744 On 31/01/2030 Spot Bond					0.00000	100.72794				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.69496				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.17532				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	101.29942				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.70527				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	99.94427				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.01802				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.79295				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.96983				0.00	0	
Total CLN755 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 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	101.57108				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.52368				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.29172				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	100.60555				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.58546				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	91.93543				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	100.79295				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 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 CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.74500	105.11463	7.74500	105.09281				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.30500	111.05839	7.30500	111.03662				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	109.06022	9.70000	109.03201				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.29500	112.22523	6.29500	112.20622				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			7.01000	107.03201	7.01000	107.01187				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.50000	98.56576	11.50000	98.53565				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	99.45189	10.09000	99.42514				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			9.37500	9.37500	9.37500	107.79734				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.29940				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.19778				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.97295				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2023 Spot Bond					0.00000	100.76536				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.93880				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.27881				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.19736				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.98475				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	103.01455				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.25535				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.10472				0.00	183,800,000	91,900,000
Total DSY02 SPOT										0.00	183,800,000	91,900,000
Total For DSY02										0.00	183,800,000	91,900,000
DSY03 On 21/11/2024 Spot Bond			8.84000	8.84000	8.84000	107.55715				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.70052				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.27569				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.42500	105.28856	6.42500	105.27046				0.00	0	
Total DV23 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 Inter
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.81548	100.00000	37.73224			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.81548	100.00000	37.73224			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.95500	106.63294	6.95500	106.61313			0.00	0	200,00
Total DV24 SPOT									0.00	0	200,00
Total For DV24									0.00	0	200,00
DV24/R On 18/02/2024 Spot Bond			9.69000	100.59316	9.69000	100.56730			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.59316	9.69000	100.56730			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.33000	94.54299	11.33000	94.51468			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	100.61773	10.10000	100.59079			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.61773	10.10000	100.59079			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	100.15291			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.91766			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.79242			0.00	610,000,000	610,000,000
Total DVF22B SPOT									0.00	610,000,000	610,000,000
Total For DVF22B									0.00	610,000,000	610,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.80615			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.39120			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.73313			0.00	0	
Total DVF25 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 DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.60697				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.52953				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.49547				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.53719				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.52995				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.09132				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.55980				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.47563				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.30784				0.00	135,400,000	67,700,000
Total DVFB31 SPOT										0.00	135,400,000	67,700,000
Total For DVFB31										0.00	135,400,000	67,700,000
ECN22 On 14/03/2022 Spot Bond			5.58000	101.96739	5.58000	101.95214				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.48500	107.80489	6.48500	107.78620				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.02000	108.91286	5.02000	108.88913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.00000	95.90743	5.00000	95.88661				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	135.47389	2.25000	135.45440				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.68000	148.57602	3.68000	148.54894				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.69200	134.81932	3.69200	134.79472				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.73500	130.52139	3.73500	130.49742				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.66000	112.81058	4.66000	112.78702				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.97000	98.00728	4.97000	97.98607				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	135.47389	2.25000	135.45440				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	161.63069				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	159.04591				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	122.98575				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.98636				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	120.22791				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	111.70017				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	112.97982				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.94792				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.18125				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.00275				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.15500	105.56348	9.15500	105.53780				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			10.74500	10.74500	10.74500	98.57837				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.09500	11.09500	11.09500	102.93891			11,630,622,220,000.00		1,048,276,000	1,190,804,600
Total EMM05 SPOT									11,630,622,220,000.00		1,048,276,000	1,190,804,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM05										11,630,622,220,000.00	1,048,276,000	1,190,804,60
EMM06 On 23/06/2025 Spot Bond			9.24000	105.34877	9.24000	103.95082				0.00	0	
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	104.91520				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.21500	11.21500	11.21500	77.92882				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.28500	10.28500	10.28500	103.66021				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.21500	11.21500	11.21500	97.72442				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.01650				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.02695				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.94347				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.94534				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.44748				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.11254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.16196				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	13,000,000.00
Total EPF023 SPOT										0.00	0	13,000,000.00
Total For EPF023										0.00	0	13,000,000.00
EPF023 On 10/11/2021 Spot Bond					0.00000	100.45485				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC47 On 12/03/2022 Spot Bond					0.00000	99.94585				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQ000 On 03/06/2022 Spot Bond					0.00000	100.08745				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.08983				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.82171				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	99.98518				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.63719				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.16256				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.35282				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B' On 17/08/2022 Spot Bond					0.00000	100.33718				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.37776				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.34030				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.35589				0.00	0	10,000,00
Total ERSA25 SPOT										0.00	0	10,000,00
Total For ERSA25										0.00	0	10,000,00
ERSA2' On 17/05/2022 Spot Bond					0.00000	100.33222				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.32470				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.37148				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.83500	106.68071	5.83500	106.66403				0.00	0	900,000,00
Total ES23 SPOT										0.00	0	900,000,00
Total For ES23										0.00	0	900,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.25407	10.00000	101.22722				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	101.98679	8.24000	101.96430			273,680,064,000.00		33,213,600	2,657,503,50
Total ES26 SPOT									273,680,064,000.00		33,213,600	2,657,503,50
Total For ES26									273,680,064,000.00		33,213,600	2,657,503,50
ES26/R On 02/04/2026 Spot Bond			7.85000	103.44511	7.85000	103.42336			0.00		0	
Total ES26/R186 SPOT									0.00		0	
Total For ES26/R186									0.00		0	
ES33 On 15/09/2033 Spot Bond			11.03500	76.68090	10.99000	76.90513			216,450,057,345,000.00		19,614,867,000	7,486,887,50
Total ES33 SPOT									16,450,057,345,000.00		19,614,867,000	7,486,887,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES33									16,450,057,345,000.00	19,614,867,000	7,486,887,50
ES33/R On 15/09/2033 Spot Bond			7.50000	99.90001	7.50000	99.88002			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.53500	79.47591	11.50000	79.67139			247,949,439,000.00	21,495,400	1,163,919,00
Total ES42 SPOT									247,949,439,000.00	21,495,400	1,163,919,00
Total For ES42									247,949,439,000.00	21,495,400	1,163,919,00
ES42/R On 25/04/2042 Spot Bond			8.50000	103.18846	8.50000	103.16499			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.01922			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.87744			0.00	0	10,000,00
Total EXX05 SPOT									0.00	0	10,000,00
Total For EXX05									0.00	0	10,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.28790			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.34772			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.30319			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.36196			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.37817			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.65261			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.14631			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.24891				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.56002				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.59801				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.16237				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	100.91444				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.07683				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.15025				0.00	0	125,000,00
Total FRB23 SPOT										0.00	0	125,000,00
Total For FRB23										0.00	0	125,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.76118				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.29189				0.00	10,000,000,000	5,000,000,00
Total FRB25 SPOT										0.00	10,000,000,000	5,000,000,00
Total For FRB25										0.00	10,000,000,000	5,000,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.19777				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRB27 On 03/06/2026 Spot Bond			8.94000	107.46523	8.94000	107.43956				0.00	0	150,000,00
Total FRB27 SPOT										0.00	0	150,000,00
Total For FRB27										0.00	0	150,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	103.87517				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.37967				0.00	0	150,000,00
Total FRB29 SPOT										0.00	0	150,000,00
Total For FRB29										0.00	0	150,000,00
FRB30 On 19/04/2026 Spot Bond			7.74000	104.77822	7.74000	104.75647				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.18000	173.27310	1.18000	173.25313				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.67800	320.77642	1.67800	320.73512				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.50500	2.50500	2.50500	152.75031			2,254,500,000,000.00		900,000,000	300,000,00
Total FRBI25 SPOT									2,254,500,000,000.00		900,000,000	300,000,00
Total For FRBI25									2,254,500,000,000.00		900,000,000	300,000,00
FRBI28 On 31/03/2028 Spot Bond			3.53000	203.85135	3.53000	203.81488				0.00	0	532,000,00
Total FRBI28 SPOT										0.00	0	532,000,00
Total For FRBI28										0.00	0	532,000,00
FRBI29 On 31/03/2029 Spot Bond			3.98000	3.98000	3.98000	108.06436				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	217.64786				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.24000	92.74838	5.24000	92.72755				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.22000	92.71565	5.22000	92.69496				0.00	0	
Total FRBI50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			6.29930	6.29930	6.29930	82.51948				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			6.37171	6.37171	6.37171	81.74588				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	146.38772				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	97.00059				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			1.83000	172.83499	1.83000	172.81204				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.69000	172.25874	2.69000	172.23187				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.53311				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.35830				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.51530				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	102.19206				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.66534				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.04845				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.26180				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.40829				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	112.13960				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.60848				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.27655				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.18990				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.22669				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2022 Spot Bond					0.00000	102.22978				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.38481				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.39132				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.76011				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.50834				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.75212				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.17216				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.63666				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.18560				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.69675				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.20040				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.38194				0.00	0	
Total FRC310 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.51760				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.32883				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.44435				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.67412				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.36444				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.51742				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.69567				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.39709				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.01403				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	102.37099				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.97971				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.19289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.50413				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.82818				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.65080				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	102.69441				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.20507				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.55028				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.81407				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.79741				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.25563				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.88917				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.63095				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC347 On 27/03/2024 Spot Bond					0.00000	102.36458				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.85660				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.72100				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.65438				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.15519				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.15399				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.82189				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2021 Spot Bond					0.00000	101.12592				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.82299				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.71640				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.83264				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.54509				0.00	0	
Total FRC358 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC358										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.73159				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.79518				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.68970				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	101.08097				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.48171				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.30353				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.42512				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	102.07520				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.16634				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.59751				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.60836				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.80974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.80607				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.87400				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.82576				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.63352				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.62984				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total FRC378 SPOT										0.00	0	3,000,000.00
Total For FRC378										0.00	0	3,000,000.00
FRC66 On 31/01/2022 Spot Bond			2.47000	2.47000	2.47000	172.37991				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.41000	2.41000	2.41000	172.42033				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.42000	2.42000	2.42000	172.41360				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.41000	102.26957	4.41000	102.24874				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.85000	110.14802	4.85000	110.12453				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.74597				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.17192				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.43450				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.37423				0.00	0	410,000,00
Total FRJ23 SPOT										0.00	0	410,000,00
Total For FRJ23										0.00	0	410,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.13549				0.00	0	1,000,000,00
Total FRJ24 SPOT										0.00	0	1,000,000,00
Total For FRJ24										0.00	0	1,000,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.70307				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.11881				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.61249				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.11948				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.25823				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.13888				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10(On 15/01/2024 Spot Bond			4.40800	4.40800	4.40800	98.06459				0.00	0	
Total FRS100 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 FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	110.54924				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.20317				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.65869				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.96000	108.60728	4.96000	108.58380				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.71000	220.84590	4.71000	220.79941				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.10000	106.68341	5.10000	106.65995				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.74000	4.74000	4.74000	220.16471				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.37000	148.55526	3.37000	148.52942				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	127.83136	3.70500	127.80800				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.90000	109.44447	4.90000	109.42097				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.86000	217.69456	4.86000	217.64786				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.91000	216.65616	4.91000	216.60943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRS121 SPOT									0.00	0	
Total For FRS121									0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.90000	120.95428	2.90000	150.80564			0.00	0	
Total FRS122 SPOT									0.00	0	
Total For FRS122									0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.94000	216.03600	4.94000	215.98922			0.00	0	
Total FRS123 SPOT									0.00	0	
Total For FRS123									0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.10000	106.68341	5.10000	106.65995			0.00	0	
Total FRS124 SPOT									0.00	0	
Total For FRS124									0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.22000	195.77653	4.22000	195.73791			0.00	0	
Total FRS126 SPOT									0.00	0	
Total For FRS126									0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.85000	97.04742	5.85000	97.02416			0.00	0	
Total FRS127 SPOT									0.00	0	
Total For FRS127									0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.11000	197.03885	4.11000	197.00054			0.00	0	
Total FRS129 SPOT									0.00	0	
Total For FRS129									0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.17000	196.34915	4.17000	196.31069			0.00	0	
Total FRS131 SPOT									0.00	0	
Total For FRS131									0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.45000	205.81462	5.45000	205.76726			0.00	0	
Total FRS132 SPOT									0.00	0	
Total For FRS132									0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.80000	97.65623	5.80000	97.63296		4,350,000,000,000.00	750,000,000	250,000,000	
Total FRS134 SPOT								4,350,000,000,000.00	750,000,000	250,000,000	
Total For FRS134								4,350,000,000,000.00	750,000,000	250,000,000	
FRS134 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	106.65995		0.00	0	0	
Total FRS135 SPOT									0.00	0	
Total For FRS135									0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.08000	106.95574	5.08000	106.93228		0.00	0	0	
Total FRS136 SPOT									0.00	0	
Total For FRS136									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS137 On 31/03/2028 Spot Bond			3.98000	198.54273	3.98000	198.50483				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.22000	210.35009	5.22000	210.30297				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.11000	197.03885	4.11000	197.00054				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.11000	197.03885	4.11000	197.00054				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.51100	204.07905	3.51100	204.04265				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.67000	147.12435	3.67000	147.09758				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.53000	173.03693	1.53000	173.01535				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.46000	193.05460	4.46000	193.01529				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.50000	192.60520	4.50000	192.56575				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.64000	147.26670	3.64000	147.24004				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			3.97500	198.60084	3.97500	198.56296				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	192.45355				0.00	0	
Total FRS153 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	15.88813				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.71051				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.81867				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.90105				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 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	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.29060				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.22665				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	178.74368				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	199.47077				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	147.39688				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	177.59117				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	31.40135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.48875				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.56003				0.00	0	50,000,00
Total FRS199 SPOT										0.00	0	50,000,00
Total For FRS199										0.00	0	50,000,00
FRS200 On 12/08/2025 Spot Bond					0.00000	100.44759				0.00	0	10,000,00
Total FRS200 SPOT										0.00	0	10,000,00
Total For FRS200										0.00	0	10,000,00
FRS201 On 06/08/2025 Spot Bond					0.00000	100.22154				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.89379				0.00	0	20,000,00
Total FRS206 SPOT										0.00	0	20,000,00
Total For FRS206										0.00	0	20,000,00
FRS209 On 18/11/2024 Spot Bond					0.00000	100.33206				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.08002				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.85967				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 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	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.25563				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 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	
FRS22 On 31/07/2022 Spot Bond					0.00000	101.09907				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 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	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.40147				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 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	
FRS23 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	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS233										0.00	0	
FRS23 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	
FRS23 On 31/03/2032 Spot Bond					0.00000	102.80781				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 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	
FRS23 On 13/10/2023 Spot Bond					0.00000	112.98465				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	118.74836				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	103.12921				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.46321				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	80.39511				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	99.99950				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	113.69028				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.81738				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.31607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS247 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	
FRS248 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	
FRS250 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	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.52602				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS252 On 31/01/2022 Spot Bond					0.00000	100.52713				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	101.30966				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.52379				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.09863				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 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	
FRS257 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	107.80068				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25(On 24/03/2022 Spot Bond					0.00000	102.48688				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	101.80623				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	100.17767				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	101.28979				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	107.86339				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	101.29953				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	105.75685				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27(On 14/07/2022 Spot Bond					0.00000	101.95295				0.00	0	
Total FRS271 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 FRS271										0.00	0	
FRS27: On 21/07/2022 Spot Bond					0.00000	101.04462				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.87677				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 18/08/2022 Spot Bond					0.00000	100.30512				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27: On 26/11/2021 Spot Bond					0.00000	100.08644				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS27: On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.77000	1.77000	1.77000	320.11567				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.51000	321.91021	1.51000	321.87021				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.51000	1.51000	1.51000	321.87021				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.77000	173.55061	0.77000	173.53254				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.77000	173.55061	0.77000	173.53254				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.55616				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.80000	102.13900	4.80000	102.11734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.23000	73.33004	4.23000	112.48326				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	151.34427				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	149.97763				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.57000	2.57000	2.57000	314.79299				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.95500	4.95500	4.95500	104.11966				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.30500	115.55671	6.30500	115.53712				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.54000	112.03701	6.54000	112.01741				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.13000	114.11334	7.13000	114.09150			34,677,468,000.00		4,863,600	17,600,800
Total FRX26 SPOT									34,677,468,000.00		4,863,600	17,600,800
Total For FRX26									34,677,468,000.00		4,863,600	17,600,800
FRX27 On 07/03/2027 Spot Bond			7.27000	113.11274	7.27000	113.09044			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			7.75000	113.69675	7.75000	113.67326			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			8.42500	108.92544	8.42500	108.90101			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			8.71500	105.48993	8.71500	105.46548				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.89500	115.65169	8.89500	115.62419				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.31000	82.92680	10.31000	82.90404				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.19443				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.55424				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.28590				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.27232				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.28153				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.28424				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.20040				0.00	0	100,000,00
Total GBL05 SPOT										0.00	0	100,000,00
Total For GBL05										0.00	0	100,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	101.66434				0.00	0	20,300,000,00
Total GBL06 SPOT										0.00	0	20,300,000,00
Total For GBL06										0.00	0	20,300,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.25647				0.00	0	
Total GH5A11 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 GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.27504				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.21947				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.22417				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.31212				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.58000	114.20704	3.58000	114.18647				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.10736				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	99.92998				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.88012				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.99500	112.12617	5.99500	112.10808				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.32901				0.00	200,000,000	200,000,000
Total GRT19 SPOT										0.00	200,000,000	200,000,000
Total For GRT19										0.00	200,000,000	200,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.72469				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.34000	112.28771	6.34000	112.26857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.82752				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.75773				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.13372				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.43680				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.76866				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.92588				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.98788				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.67227				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.48655				0.00	400,000,000	200,000,000
Total GRT30 SPOT										0.00	400,000,000	200,000,000
Total For GRT30										0.00	400,000,000	200,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	100.14290				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.37987				0.00	600,000,000	600,000,000
Total GRT32 SPOT										0.00	600,000,000	600,000,000
Total For GRT32										0.00	600,000,000	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT33 On 18/04/2026 Spot Bond					0.00000	98.20420				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.38978				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.58799				0.00	0	100,000,00
Total GRT36 SPOT										0.00	0	100,000,00
Total For GRT36										0.00	0	100,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	101.03786				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.56413				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.39296				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.82519				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.29887				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.24775				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.71876				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.97332				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.77805				0.00	0	
Total H10T1 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 H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.30709				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.80221				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.27491				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.91614				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.48175				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.50225				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.13812				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.59146				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.61559				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.71234				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.14780				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.03281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.94098				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.10965				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.04166				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.02230				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.11000	317.88429	2.11000	317.83963				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.46000	2.46000	2.46000	323.77252				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.76500	103.88860	9.76500	103.86169		73,237,500,000,000.00		7,500,000,000	25,500,000,00	
Total HWAY30 SPOT								'3,237,500,000,000.00		7,500,000,000	25,500,000,00	
Total For HWAY30								'3,237,500,000,000.00		7,500,000,000	25,500,000,00	
HWAY3 On 28/02/2033 Spot Bond			4.74000	78.22081	4.74000	101.71839				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			10.94000	89.47590	10.94000	89.45001		963,220,796,004,000.00		88,045,776,600	49,093,362,30	
Total HWAY34 SPOT								963,220,796,004,000.00		88,045,776,600	49,093,362,30	
Total For HWAY34								963,220,796,004,000.00		88,045,776,600	49,093,362,30	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.12726	100.00000	10.10497				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.05000	88.37688	11.05000	88.35106				0.00	0	7,532,200,00
Total HWAY35 SPOT										0.00	0	7,532,200,00
Total For HWAY35										0.00	0	7,532,200,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.12580	100.00000	10.10352				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	100.98981				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	100.75558				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.14429				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.18000	154.39435	2.22000	154.17167				172,929,005,258,000.00	538,040,828,100	387,031,752,300
Total I2025 SPOT										172,929,005,258,000.00	538,040,828,100	387,031,752,300
Total For I2025										172,929,005,258,000.00	538,040,828,100	387,031,752,300
I2029 On 31/03/2029 Spot Bond			3.07000	115.04473	3.11000	114.70919				634,155,730,722,000.00	206,565,384,600	177,879,236,300
Total I2029 SPOT										634,155,730,722,000.00	206,565,384,600	177,879,236,300
Total For I2029										634,155,730,722,000.00	206,565,384,600	177,879,236,300
I2033 On 28/02/2033 Spot Bond			3.90000	107.61465	3.91000	107.48641				371,276,124,960,000.00	95,199,006,400	191,324,203,700
Total I2033 SPOT										371,276,124,960,000.00	95,199,006,400	191,324,203,700
Total For I2033										371,276,124,960,000.00	95,199,006,400	191,324,203,700
I2038 On 31/01/2038 Spot Bond			4.20000	119.80263	4.20000	119.77915				352,835,253,960,000.00	84,008,393,800	386,611,691,200
Total I2038 SPOT										352,835,253,960,000.00	84,008,393,800	386,611,691,200
Total For I2038										352,835,253,960,000.00	84,008,393,800	386,611,691,200
I2046 On 31/03/2046 Spot Bond			4.21500	109.58656	4.24000	109.10862				242,266,405,587,000.00	57,477,201,800	342,735,788,800
Total I2046 SPOT										242,266,405,587,000.00	57,477,201,800	342,735,788,800
Total For I2046										242,266,405,587,000.00	57,477,201,800	342,735,788,800
I2050 On 31/12/2050 Spot Bond			4.24000	110.61343	4.22000	111.00394				601,339,707,448,000.00	141,825,402,700	320,703,532,800
Total I2050 SPOT										601,339,707,448,000.00	141,825,402,700	320,703,532,800
Total For I2050										601,339,707,448,000.00	141,825,402,700	320,703,532,800
IBL101 On 24/05/2022 Spot Bond			5.89000	5.89000	5.89000	104.82025				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.68028				0.00	0	
Total IBL102 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 IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.23000	317.08680	2.23000	317.04125				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.31920				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.24708				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.51559				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.34565				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.83886				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.20989				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.81189				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.42861				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.07270				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.86943				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.26167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.24562				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.45994				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.40250				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.27476				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.27338				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.22234				0.00	0	70,000,00
Total IBL145 SPOT										0.00	0	70,000,00
Total For IBL145										0.00	0	70,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.04271				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.19394				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.20205				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.42441				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.28236				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL155 On 19/01/2022 Spot Bond					0.00000	100.66941				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.62409				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.64445				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.42226				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.47487				0.00	6,000,000,000	3,000,000,000
Total IBL160 SPOT										0.00	6,000,000,000	3,000,000,000
Total For IBL160										0.00	6,000,000,000	3,000,000,000
IBL161 On 15/02/2023 Spot Bond					0.00000	100.40668				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.78564				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.81342				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.30313				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.31367				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.71070				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.73545				0.00	0	
Total IBL178 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.34064				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.27185				0.00	0	500,000,00
Total IBL180 SPOT										0.00	0	500,000,00
Total For IBL180										0.00	0	500,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	100.20707				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.21424				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.11754				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.85000	0.85000	0.85000	173.47794				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.53500	108.90937	6.53500	108.89035				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.12000	173.31366	1.12000	173.29396				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.96500	108.79720	4.96500	108.78271				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	99.95557				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.38370				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.14000	106.71286	8.14000	106.68972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			9.64500	113.08115	9.64500	113.39557				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG08 On 05/12/2021 Spot Bond					0.00000	100.01437				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG10 On 05/12/2026 Spot Bond			8.86000	110.82118	8.86000	110.79493				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG11 On 26/04/2023 Spot Bond					0.00000	99.83543				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG13 On 12/11/2021 Spot Bond					0.00000	100.39447				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.35657				0.00	0	750,000,00
Total IDCG15 SPOT										0.00	0	750,000,00
Total For IDCG15										0.00	0	750,000,00
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.97331				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.45552				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	99.94909				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.57087				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	99.85915				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.44968				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.75016				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.26444				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.59000	105.37179	7.59000	105.35035				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.15823				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.03504				0.00	0	443,107,40
Total INLV01 SPOT										0.00	0	443,107,40
Total For INLV01										0.00	0	443,107,40
INLV05 On 22/03/2023 Spot Bond					0.00000	104.87084				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.03988				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.45456				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.66686				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.98886				0.00	0	
Total INLV09 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 INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.29044				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.17580				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.19740				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.06495				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.15208				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.53144				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.83892				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.45521				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.46313				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.11083				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.62299				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.06967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.94421				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.34792				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.29497				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.29443	2.75000	100.28696				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.87000	188.50480	4.87000	188.46433				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.25035				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.70506				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.27000	2.27000	2.27000	172.51471				0.00	0	2,100,000,00
Total IV039 SPOT										0.00	0	2,100,000,00
Total For IV039										0.00	0	2,100,000,00
IV040 On 29/09/2021 Spot Bond					0.00000	101.75281				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.90500	105.55067	7.90500	105.52790				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	100.95169				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV043 On 21/11/2021 Spot Bond			7.91000	7.91000	7.91000	104.59530			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.82908			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			1.72000	172.90898	1.72000	172.88652			0.00	0	
Total IV045 SPOT									0.00	0	
Total For IV045									0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.64412			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.26385			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			4.77000	189.60301	4.77000	189.56283			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.39000	103.81874	6.39000	103.80084			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.92345			0.00	0	
Total IVC114 SPOT									0.00	0	
Total For IVC114									0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.43950			0.00	0	
Total IVC116 SPOT									0.00	0	
Total For IVC116									0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.43380			0.00	0	
Total IVC134 SPOT									0.00	0	
Total For IVC134									0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.63647			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.09067			0.00	0	
Total IVC144 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 IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.47532				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.55045				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.14627				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.07999				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.06770				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.88336				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	101.51944				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.88276				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.11344				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.01528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.14148				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.02431				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.41021				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.45655				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.31315				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.62113	7.40000	101.60096				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.23852				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.12032				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.36982				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.91619				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.79444	7.23000	100.77499				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
IVC196 On 29/12/2021 Spot Bond					0.00000	101.02049				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.50775				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.19808				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.20227	7.45000	100.18202				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.96713				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	99.89053				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	99.81405				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.75948				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	99.65299				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	99.49706				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.41928				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	99.33365				0.00	0	
Total IVZ065 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 IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.25518				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	99.09861				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	99.02051				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.15000	4.15000	4.15000	98.94253				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										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	101.52867				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.87500	104.34144	5.87500	104.32478				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.83543				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.40705				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.77090				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.50797				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.80514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.27395				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.02351				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.66777				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.56347				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.68000	127.41900	8.68000	127.38958				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	100.56371				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	98.31938				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.85500	104.98224	6.85500	104.96291				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.18419				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.87500	108.02988	8.87500	108.00426				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	97.11953				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK28 On 15/05/2028 Spot Bond			11.85500	97.51314	11.85500	97.48263				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.92500	102.16401	9.92500	102.13699				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.88550				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.81012				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.47512				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.59484				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	96.32601				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.91274				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.70355				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.25733				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.38500	108.29255	6.38500	108.27395				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.10594				0.00	0	
Total LGL07 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 LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.92069				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.84966				0.00	204,400,000	708,180,65
Total LGL09 SPOT										0.00	204,400,000	708,180,65
Total For LGL09										0.00	204,400,000	708,180,65
LGL10 On 08/10/2025 Spot Bond					0.00000	100.34333				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	99.99991				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.75571				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.94385				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.30048				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.30860				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.26381				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.26946				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	99.92620				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.28098				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF067 On 17/11/2023 Spot Bond					0.00000	100.30283				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.12528				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.13346				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.15972				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP038 On 23/02/2023 Spot Bond					0.00000	100.24039				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.60291				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP043 On 27/09/2021 Spot Bond					0.00000	100.97983				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP044 On 27/09/2023 Spot Bond					0.00000	101.36406				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP045 On 26/02/2022 Spot Bond					0.00000	100.41143				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP046 On 26/02/2024 Spot Bond					0.00000	100.19236				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP047 On 27/03/2022 Spot Bond					0.00000	100.95767				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04' On 27/03/2024 Spot Bond					0.00000	100.97763				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05' On 23/08/2022 Spot Bond					0.00000	100.52683				0.00	400,000,000	200,000,000
Total MBP050 SPOT										0.00	400,000,000	200,000,000
Total For MBP050										0.00	400,000,000	200,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.24751				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05' On 26/03/2024 Spot Bond					0.00000	100.94374				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0' On 12/08/2025 Spot Bond			7.59000	7.59000	7.59000	113.23566				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0' On 12/08/2022 Spot Bond			5.72500	105.39040	5.72500	105.37423				0.00	0	1,350,000,000
Total MMIG05 SPOT										0.00	0	1,350,000,000
Total For MMIG05										0.00	0	1,350,000,000
MMIG0' On 19/10/2028 Spot Bond					0.00000	102.13777				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0' On 18/09/2024 Spot Bond					0.00000	100.80808				0.00	145,400,000	72,700,000
Total MMIG07 SPOT										0.00	145,400,000	72,700,000
Total For MMIG07										0.00	145,400,000	72,700,000
MML01 On 10/12/2026 Spot Bond					0.00000	100.92994				0.00	0	1,900,000,000
Total MML01 SPOT										0.00	0	1,900,000,000
Total For MML01										0.00	0	1,900,000,000
MML02 On 10/12/2026 Spot Bond			8.24000	106.71379	8.24000	106.69025				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.01554				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.49000	96.92967	8.49000	96.91065				0.00	0	
Total MML04 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 MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.79800				0.00	0	21,920,000,00
Total MTN07 SPOT										0.00	0	21,920,000,00
Total For MTN07										0.00	0	21,920,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.71650				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.22105				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.40889				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.26691				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.43863				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.45486				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.98855				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.27405				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.37896				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.02752				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.82032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.34303				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.72102				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.18500	101.25939	8.18500	101.23732				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.77797				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.24321				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.75181				0.00	400,000,000	1,050,000,000
Total MTN26 SPOT										0.00	400,000,000	1,050,000,000
Total For MTN26										0.00	400,000,000	1,050,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	101.20331				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.93789				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.26865				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.26865				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.28705				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/02/2024 Spot Bond					0.00000	100.28699				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.71093				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.27705				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.64894				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.36730				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.10851				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.43009				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.70345				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.95485				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.12500	104.95934	6.12500	104.94213				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.47500	107.36634	6.47500	107.34774				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.12000	106.51064	9.12000	106.48484				0.00	0	
Total NAM04 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 NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.73924				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.69799				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.58848				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.82456				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.62238				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.59541				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.04000	113.14496	6.04000	113.12666				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.34000	102.09477	5.34000	102.08015				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.45500	109.76766	6.45500	109.74871			1,032,800,000,000.00	160,000,000	80,000,000	
Total NBK16A SPOT									1,032,800,000,000.00	160,000,000	80,000,000	
Total For NBK16A									1,032,800,000,000.00	160,000,000	80,000,000	
NBK17 On 22/04/2026 Spot Bond			7.71000	112.37804	7.71000	112.35482			0.00	0	0	
Total NBK17A SPOT									0.00	0	0	
Total For NBK17A									0.00	0	0	
NBK19 On 01/06/2022 Spot Bond			5.87000	105.27776	5.87000	105.26112			0.00	0	0	
Total NBK19A SPOT									0.00	0	0	
Total For NBK19A									0.00	0	0	
NBK20 On 01/06/2026 Spot Bond			7.02500	116.04939	7.02500	116.02750			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 Intert
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.05500	113.29722	8.05500	113.27290			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			4.96500	108.93500	4.96500	108.92048			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.72500	117.54313	6.72500	117.52201			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.76500	118.71202	7.76500	118.68744			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	100.42802			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.45000	5.45000	5.45000	107.76924			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.69593			0.00	0	145,200,00
Total NBK25B SPOT									0.00	0	145,200,00
Total For NBK25B									0.00	0	145,200,00
NBK26/ On 10/05/2023 Spot Bond			100.00000	37.14150	100.00000	37.05974			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.46747			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.94500	115.99726	7.94500	115.97271			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.40500	109.23552	5.40500	109.21970		432,400,000,000.00	0.00	80,000,000	40,000,00
Total NBK28A SPOT								432,400,000,000.00		80,000,000	40,000,00
Total For NBK28A								432,400,000,000.00		80,000,000	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29/ On 31/07/2026 Spot Bond			7.13500	114.83869	7.13500	114.81681				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			5.82500	109.02247	5.82500	109.00546				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.54500	110.93384	5.54500	110.91736				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.75072				0.00	0	40,000,00
Total NBK31B SPOT										0.00	0	40,000,00
Total For NBK31B										0.00	0	40,000,00
NBK35I On 10/05/2023 Spot Bond					0.00000	102.21156				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.31085				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	74.35623				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.59104				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.68035				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.97162				0.00	366,700,000	366,700,00
Total NBK43B SPOT										0.00	366,700,000	366,700,00
Total For NBK43B										0.00	366,700,000	366,700,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.07243				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.29714				0.00	0	
Total NBK46B 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 NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.68251				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.42707				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.83300				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.38864				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.43947				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.69892				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.82610				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.94294				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.62089				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.53097				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.62561				0.00	6,000,000,000	3,000,000,000
Total NBKB57 SPOT										0.00	6,000,000,000	3,000,000,000
Total For NBKB57										0.00	6,000,000,000	3,000,000,000
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.96674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.44215				0.00	0	40,000,00
Total NBKB59 SPOT										0.00	0	40,000,00
Total For NBKB59										0.00	0	40,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.62818				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.28803				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.70386				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.81288				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.25515				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	103.20355	9.08500	108.49450				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.24421				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.12000	102.75280	9.12000	107.95893				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.25515				0.00	0	
Total NCLN87 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 NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.27254				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.29441				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.89874				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.89874				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.15098				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.75343				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.25488				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.10044				0.00	0	1,775,000,00
Total NGL02 SPOT										0.00	0	1,775,000,00
Total For NGL02										0.00	0	1,775,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.39376				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.81229				0.00	0	100,000,00
Total NGL04 SPOT										0.00	0	100,000,00
Total For NGL04										0.00	0	100,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.80827				0.00	0	200,000,00
Total NGL05 SPOT										0.00	0	200,000,00
Total For NGL05										0.00	0	200,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.23934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.35186				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.40315				0.00	0	10,000,00
Total NGL08 SPOT										0.00	0	10,000,00
Total For NGL08										0.00	0	10,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	102.58400				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.59328				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.36140				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.88094				0.00	0	338,525,00
Total NGT103 SPOT										0.00	0	338,525,00
Total For NGT103										0.00	0	338,525,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.94886				0.00	400,000,000	1,470,000,00
Total NGT104 SPOT										0.00	400,000,000	1,470,000,00
Total For NGT104										0.00	400,000,000	1,470,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.90640				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.79907				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.38846				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.42380				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT1G On 16/06/2026 Spot Bond					0.00000	101.83781				0.00	0	520,000,00
Total NGT1G SPOT										0.00	0	520,000,00
Total For NGT1G										0.00	0	520,000,00
NHM00 On 16/04/2022 Spot Bond					0.00000	101.54817				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.08909				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.88911				0.00	0	150,000,00
Total NHM011 SPOT										0.00	0	150,000,00
Total For NHM011										0.00	0	150,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	100.93831				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.44268				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.92737				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.63989				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.39890				0.00	0	250,000,00
Total NHM018 SPOT										0.00	0	250,000,00
Total For NHM018										0.00	0	250,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.50408				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.31111				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	216.60943				0.00	0	
Total NI202 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 NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.48000	3.48000	3.48000	204.41491				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	150.43969				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.40500	3.40500	3.40500	112.40578				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	108.72280				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	149.92910				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	200.15813	3.45000	200.12278				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	150.90341				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.12500	3.12500	3.12500	208.73377				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.27000	206.99277	3.27000	206.95721				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.06500	107.16053	5.06500	107.13707				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.86698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33723				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.70632				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.88789				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.72444				0.00	0	10,000,00
Total NN022 SPOT										0.00	0	10,000,00
Total For NN022										0.00	0	10,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.75973				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.05170				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.26850				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.96968				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.58448				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.02775				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.27167				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	100.27319				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.59477				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	144.21010				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.50234				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	144.00149				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	139.65861				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.94301				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.21830				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.47703				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.15766				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.95783				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.00635				0.00	0	
Total NN058 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 NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.93980				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.68175				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.03797				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.04113				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.86007				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.30748				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.83309				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.10070				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.92842				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.83309				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NNF01; On 12/06/2025 Spot Bond					0.00000	104.73751				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01; On 24/06/2025 Spot Bond					0.00000	119.92000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	116.34000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	121.88000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	120.49000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	120.04998				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	113.90122				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.30471				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	93.43204				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	106.60399				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	113.90122				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	106.59165				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF031 On 14/09/2021 Spot Bond					0.00000	99.93748				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03: On 29/12/2021 Spot Bond					0.00000	100.97507				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/10/2021 Spot Bond					0.00000	100.64592				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04: On 20/10/2021 Spot Bond					0.00000	100.64592				0.00	0	145,250,00
Total NNF041 SPOT										0.00	0	145,250,00
Total For NNF041										0.00	0	145,250,00
NNF04: On 20/07/2026 Spot Bond					0.00000	96.14286				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 26/10/2021 Spot Bond					0.00000	101.58295				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04: On 29/10/2021 Spot Bond					0.00000	101.55678				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04: On 29/10/2021 Spot Bond					0.00000	100.53942				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	95.78393				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/11/2021 Spot Bond					0.00000	101.49377				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.44842				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04: On 08/11/2021 Spot Bond					0.00000	100.43107				0.00	0	
Total NNF049 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 NNF049										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	100.37612				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05 On 18/11/2021 Spot Bond					0.00000	100.28781				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	100.26887				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 23/11/2021 Spot Bond					0.00000	100.22194				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05 On 30/11/2021 Spot Bond					0.00000	100.11878				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05 On 08/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total NNF055 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total For NNF055									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
NNF06 On 12/09/2024 Spot Bond					0.00000	111.09084				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.32140				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.71001				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.26592				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.26645				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.24020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.19679				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.91714				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.28489				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.27329				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.21737				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.98697				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.22423				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.54500	110.57041	6.54500	110.55106				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.39000	201.26144	2.39000	201.23165		18,445,314,950,000.00		7,717,705,000	2,182,300,00	
Total NRA023 SPOT								18,445,314,950,000.00		7,717,705,000	2,182,300,00	
Total For NRA023								18,445,314,950,000.00		7,717,705,000	2,182,300,00	
NRA02 On 30/11/2028 Spot Bond			9.42500	117.93893	9.42500	117.90926				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	15.60746	100.00000	15.57292				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC21 On 24/03/2022 Spot Bond					0.00000	101.45728				0.00	0	10,000,00
Total NTC21 SPOT										0.00	0	10,000,00
Total For NTC21										0.00	0	10,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.78007				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.90151				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.94850				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.94767				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.93469				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.98585				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.70511				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	99.84583				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.00129				0.00	0	
Total OMI01 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 OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.71500	102.09773	5.71500	102.08210				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.34100	110.78352	7.34100	110.76181				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			5.94000	104.68085	5.94000	104.66419				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.66500	112.39940	7.66500	112.37643				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	98.60819				0.00	200,000,000	200,000,00
Total OML11 SPOT										0.00	200,000,000	200,000,00
Total For OML11										0.00	200,000,000	200,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.82308				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.30128				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.26647				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.88121				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.57123				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.15509				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.92816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.15976				0.00	329,600,000	164,800,00
Total PMM56 SPOT										0.00	329,600,000	164,800,00
Total For PMM56										0.00	329,600,000	164,800,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.30857				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.34641				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.35182				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.35722				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.36000	115.83253	7.34000	115.90311				970,029,148,576,000.00	3,528,536,569,100	2,786,632,191,40
Total R186 SPOT										970,029,148,576,000.00	528,536,569,100	786,632,191,40
Total For R186										970,029,148,576,000.00	528,536,569,100	786,632,191,40
R197 On 07/12/2023 Spot Bond			1.14000	324.42528	1.16000	324.25148				26,212,038,582,000.00	22,993,016,300	70,535,483,80
Total R197 SPOT										26,212,038,582,000.00	22,993,016,300	70,535,483,80
Total For R197										26,212,038,582,000.00	22,993,016,300	70,535,483,80
R202 On 07/12/2033 Spot Bond			3.85000	240.00939	3.91000	238.56431				207,145,764,980,000.00	53,804,094,800	159,328,152,90
Total R202 SPOT										207,145,764,980,000.00	53,804,094,800	159,328,152,90
Total For R202										207,145,764,980,000.00	53,804,094,800	159,328,152,90
R2023 On 28/02/2023 Spot Bond			4.88000	104.24190	4.87500	104.23525				583,818,970,952,000.00	2,168,815,362,900	1,102,199,218,60
Total R2023 SPOT										583,818,970,952,000.00	168,815,362,900	102,199,218,60
Total For R2023										583,818,970,952,000.00	168,815,362,900	102,199,218,60
R2030 On 31/01/2030 Spot Bond			8.84000	95.97340	8.78500	96.26249				579,873,485,636,000.00	2,667,406,502,900	1,825,630,573,50
Total R2030 SPOT										579,873,485,636,000.00	667,406,502,900	325,630,573,50
Total For R2030										579,873,485,636,000.00	667,406,502,900	325,630,573,50
R2032 On 31/03/2032 Spot Bond			9.51500	95.35411	9.46500	95.64061				021,477,245,631,500.00	2,209,298,712,100	1,632,410,167,50
Total R2032 SPOT										21,477,245,631,500.00	209,298,712,100	632,410,167,50
Total For R2032										21,477,245,631,500.00	209,298,712,100	632,410,167,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2035 On 28/02/2035 Spot Bond			10.10000	91.32669	10.05500	91.60889		666,713,044,940,000.00	1,749,179,509,400	230,989,222,40	
Total R2035 SPOT								6,713,044,940,000.00	749,179,509,400	230,989,222,40	
Total For R2035								6,713,044,940,000.00	749,179,509,400	230,989,222,40	
R2037 On 31/01/2037 Spot Bond			10.32000	87.04172	10.29000	87.22335		299,248,409,136,000.00	2,063,880,659,800	607,639,487,10	
Total R2037 SPOT								9,248,409,136,000.00	063,880,659,800	507,639,487,10	
Total For R2037								9,248,409,136,000.00	063,880,659,800	507,639,487,10	
R2040 On 31/01/2040 Spot Bond			10.45500	89.20260	10.41500	89.47247		211,804,892,046,000.00	1,168,034,901,200	782,570,076,30	
Total R2040 SPOT								11,804,892,046,000.00	168,034,901,200	782,570,076,30	
Total For R2040								11,804,892,046,000.00	168,034,901,200	782,570,076,30	
R2044 On 31/01/2044 Spot Bond			10.51000	85.89982	10.48000	86.10090		726,386,113,634,000.00	2,352,653,293,400	2,023,905,590,50	
Total R2044 SPOT								26,386,113,634,000.00	352,653,293,400	023,905,590,50	
Total For R2044								26,386,113,634,000.00	352,653,293,400	023,905,590,50	
R2048 On 28/02/2048 Spot Bond			10.44000	85.14266	10.41000	85.35212		852,182,363,180,000.00	1,200,400,609,500	031,473,970,90	
Total R2048 SPOT								2,182,363,180,000.00	200,400,609,500	031,473,970,90	
Total For R2048								2,182,363,180,000.00	200,400,609,500	031,473,970,90	
R209 On 31/03/2036 Spot Bond			10.08500	73.83089	10.04000	74.07891		516,305,879,668,500.00	1,241,081,396,100	916,459,350,60	
Total R209 SPOT								16,305,879,668,500.00	241,081,396,100	916,459,350,60	
Total For R209								16,305,879,668,500.00	241,081,396,100	916,459,350,60	
R210 On 31/03/2028 Spot Bond			2.75000	213.44370	2.77000	213.15762		387,486,714,725,000.00	140,904,259,900	110,009,351,40	
Total R210 SPOT								37,486,714,725,000.00	140,904,259,900	110,009,351,40	
Total For R210								37,486,714,725,000.00	140,904,259,900	110,009,351,40	
R212 On 31/01/2022 Spot Bond			0.52000	173.72024	0.52000	173.70333		219,648,000,000,000.00	422,400,000,000	228,699,000,00	
Total R212 SPOT								19,648,000,000,000.00	422,400,000,000	228,699,000,00	
Total For R212								19,648,000,000,000.00	422,400,000,000	228,699,000,00	
R213 On 28/02/2031 Spot Bond			9.19500	86.50486	9.14500	86.76748		351,276,637,730,500.00	908,241,069,900	796,317,112,90	
Total R213 SPOT								51,276,637,730,500.00	908,241,069,900	796,317,112,90	
Total For R213								51,276,637,730,500.00	908,241,069,900	796,317,112,90	
R214 On 28/02/2041 Spot Bond			10.46500	67.48561	10.43000	67.68004		754,014,501,188,500.00	645,390,778,900	398,237,248,40	
Total R214 SPOT								4,014,501,188,500.00	645,390,778,900	398,237,248,40	
Total For R214								4,014,501,188,500.00	645,390,778,900	398,237,248,40	
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.13047		0.00	0	0	
Total RDFB08 SPOT								0.00	0	0	
Total For RDFB08								0.00	0	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.10801		0.00	0	0	
Total RDFB09 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 RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.09733				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.31923				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.45943				0.00	0	10,000,00
Total RDFB14 SPOT										0.00	0	10,000,00
Total For RDFB14										0.00	0	10,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.20833				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.40835				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.71599				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.37919				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.26389				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.14340				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.19736				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.06743				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.55475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.82221				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	99.14219				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.71658				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.54071				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	101.31341				0.00	400,000,000	200,000,00
Total RED143 SPOT										0.00	400,000,000	200,000,00
Total For RED143										0.00	400,000,000	200,000,00
RED15: On 31/01/2028 Spot Bond					0.00000	100.62765				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2021 Spot Bond					0.00000	100.13516				0.00	0	100,000,00
Total RED161 SPOT										0.00	0	100,000,00
Total For RED161										0.00	0	100,000,00
RED40: On 29/01/2024 Spot Bond					0.00000	101.06811				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.04111				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.46364				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	101.65389				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.91488				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.18421				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.80413				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.79205				0.00	0	200,000,00
Total RES50 SPOT										0.00	0	200,000,00
Total For RES50										0.00	0	200,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.46383				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.55500	108.45746	6.55500	108.43835				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.19500	97.90733	11.19500	97.87819				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.44500	103.52044	10.44500	103.49164				0.00	0	400,000,00
Total RW31 SPOT										0.00	0	400,000,00
Total For RW31										0.00	0	400,000,00
RWL26 On 30/06/2026 Spot Bond					0.00000	101.24593				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.47500	103.01678	9.47500	102.99073				0.00	0	
Total RWL28 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 RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.03500	107.80540	5.03500	107.79083			0.00	0	200,000,00
Total SBK23 SPOT									0.00	0	200,000,00
Total For SBK23									0.00	0	200,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.55451			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.58232			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.14000	114.60743	7.14000	114.58559			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.20019			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.94000	109.96943	5.94000	109.95194			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.16500	106.46294	7.16500	106.44258			0.00	0	1,100,00
Total SBS3 SPOT									0.00	0	1,100,00
Total For SBS3									0.00	0	1,100,00
SBS31 On 12/06/2027 Spot Bond			7.47000	113.05272	7.47000	113.03007			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.33000	109.98804	6.33000	109.96941			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.44500	108.97564	6.44500	108.95686			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.30500	109.48223	8.30500	109.45802			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			3.95000	103.54920	3.95000	103.53807				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.14000	108.70107	5.14000	108.68609				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.91500	116.77846	6.91500	116.75689				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.67500	118.76693	7.67500	118.74263				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.29000	108.03050	5.29000	108.01517				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.39267				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.92428				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.37000	102.96466	4.37000	102.95254				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.93000	5.93000	5.93000	109.50667				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.20910				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.46178				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS55 On 12/06/2022 Spot Bond					0.00000	100.55385				0.00	0	20,000,00
Total SBS55 SPOT										0.00	0	20,000,00
Total For SBS55										0.00	0	20,000,00
SBS56 On 12/06/2022 Spot Bond			4.76000	105.25559	4.76000	105.24206				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.46780				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.78964				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.23482				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.07546				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.12320				0.00	6,000,000,000	3,000,000,00
Total SBS63 SPOT										0.00	6,000,000,000	3,000,000,00
Total For SBS63										0.00	6,000,000,000	3,000,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	101.71314				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.92399				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.21122				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.98166				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.67423				0.00	0	70,000,00
Total SBS68 SPOT										0.00	0	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS68										0.00	0	70,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.10596				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.56000	321.57224	1.56000	321.53186				0.00	0	196,200,00
Total SBSI11 SPOT										0.00	0	196,200,00
Total For SBSI11										0.00	0	196,200,00
SBSI14 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	217.64786				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.28011				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.28951				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.81807				0.00	479,553,300	479,553,30
Total SBT101 SPOT										0.00	479,553,300	479,553,30
Total For SBT101										0.00	479,553,300	479,553,30
SBT102 On 30/09/2022 Spot Bond					0.00000	104.88699				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.04930				0.00	600,000,000	300,000,00
Total SBT103 SPOT										0.00	600,000,000	300,000,00
Total For SBT103										0.00	600,000,000	300,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.36500				0.00	280,000,000	280,000,00
Total SBT104 SPOT										0.00	280,000,000	280,000,00
Total For SBT104										0.00	280,000,000	280,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.04732				0.00	200,000,000	110,000,00
Total SBT201 SPOT										0.00	200,000,000	110,000,00
Total For SBT201										0.00	200,000,000	110,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.76487				0.00	400,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT202 SPOT										0.00	400,000,000	200,000,000
Total For SBT202										0.00	400,000,000	200,000,000
SBT203 On 03/12/2023 Spot Bond			6.24500	111.30588	6.24500	111.28718				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.40850				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.98696				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.22485				0.00	0	450,000,000
Total SBT207 SPOT										0.00	0	450,000,000
Total For SBT207										0.00	0	450,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.07663				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.35160				0.00	4,400,000,000	2,300,000,000
Total SBT209 SPOT										0.00	4,400,000,000	2,300,000,000
Total For SBT209										0.00	4,400,000,000	2,300,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	100.50176				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	100.35485				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.36723				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.28000	106.02583	8.28000	101.26704				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.36843				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.48781				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.38144				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.37817				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.40420				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.37173				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.40420				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.39768				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.44320				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.90181				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.41720				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.41393				0.00	0	
Total SLRC7 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 Intert
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.67500	112.39727	6.67500	112.37712				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.74966				0.00	169,800,000	1,455,900,00
Total SNT04 SPOT										0.00	169,800,000	1,455,900,00
Total For SNT04										0.00	169,800,000	1,455,900,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.15767				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.43933				0.00	0	1,313,593,20
Total SOLB01 SPOT										0.00	0	1,313,593,20
Total For SOLB01										0.00	0	1,313,593,20
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.64565				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.24704				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.23597				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.24150				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.18537				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.96326				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	99.90771				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.10244				0.00	600,000,000	340,000,00

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 SPG007 SPOT										0.00	600,000,000	340,000,000
Total For SPG007										0.00	600,000,000	340,000,000
SPG007 On 15/10/2022 Spot Bond					0.00000	101.00970				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.93736				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.24537				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 01/12/2021 Spot Bond					0.00000	100.10790				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.78529				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	101.08066				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.63500	3.63500	3.63500	147.26379				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.31500	116.04284	7.31500	116.02006				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN017 On 28/02/2031 Spot Bond			8.63500	89.75623	8.63500	89.73527				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	97.41029				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 13/10/2023 Spot Bond					0.00000	100.88853				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 13/10/2023 Spot Bond			6.27500	110.79917	6.27500	110.78047				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.90000	109.44447	4.90000	109.42097				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.15563				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.63429				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.48155				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.19000	2.19000	2.19000	317.30709				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.69212				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.56637				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	100.86271				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	150.22062				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	106.65995				0.00	0	
Total SSN063 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 SSN063									0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.95000	3.95000	3.95000	108.28614			0.00	0	
Total SSN064 SPOT									0.00	0	
Total For SSN064									0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.95000	3.95000	3.95000	198.85386			0.00	0	
Total SSN065 SPOT									0.00	0	
Total For SSN065									0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.15735			0.00	0	
Total SSN068 SPOT									0.00	0	
Total For SSN068									0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.15436			0.00	0	
Total SSN069 SPOT									0.00	0	
Total For SSN069									0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.14697			0.00	0	
Total SSN070 SPOT									0.00	0	
Total For SSN070									0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.91314			0.00	0	
Total SSN073 SPOT									0.00	0	
Total For SSN073									0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.91541			0.00	0	
Total SSN074 SPOT									0.00	0	
Total For SSN074									0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	99.76264			0.00	0	
Total SSN075 SPOT									0.00	0	
Total For SSN075									0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.78724			0.00	0	
Total SSN076 SPOT									0.00	0	
Total For SSN076									0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.84081			0.00	0	
Total SSN077 SPOT									0.00	0	
Total For SSN077									0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.90913			0.00	0	10,000,00
Total SSN078 SPOT									0.00	0	10,000,00
Total For SSN078									0.00	0	10,000,00
SSN08: On 27/08/2024 Spot Bond					0.00000	100.20771			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.93805				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.55046				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.78500	4.78500	4.78500	219.21681				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.06548				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.80737				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.11724				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.15588				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.02944				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.45000	92.60356	9.45000	92.58032				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.13341				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.50055				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 31/03/2028 Spot Bond			3.99500	96.04013	3.99500	198.33060				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.96500	89.79005	4.96500	215.47402				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.49655				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.43038				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.41776				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11: On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN11: On 09/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN12: On 11/09/2021 Spot Bond					0.00000	99.95661				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.11248				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	100.26780				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.25920				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.19441				0.00	0	
Total SSN124 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 SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.11952				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.10529				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.10550				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.91000	107.71857	7.91000	107.69574				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.26175				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.99500	103.75733	3.99500	103.74607				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.21566				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.23733				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.24776				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.38569	7.21000	100.36638				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS14z On 28/10/2021 Spot Bond					0.00000	100.76474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.53763				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.16412				0.00	0	10,000,0€
Total TFS148 SPOT										0.00	0	10,000,0€
Total For TFS148										0.00	0	10,000,0€
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.52478				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.45684				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.64454				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.98679				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.16168				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.53907				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.36192				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.80102				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.83860				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	101.23464				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.54621				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.88750				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.43493				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			3.99500	104.22762	3.99500	104.21631				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.39707				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			3.98000	103.85960	3.98000	103.84836				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.29626				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.32256				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.27694				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.41939				0.00	0	
Total TH14C1 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 TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.43031				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.30454				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.45667				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.70447				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.63334				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.24912				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	102.93381				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.17715				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.24613				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.23598				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.26733				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.49443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.54826				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.28898				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.62796				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.27793				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.27059				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.68236				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.37586				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.37772				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.14062				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.45292	8.49000	100.43022				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.42507				0.00	0	3,000,000.00
Total TH16A4 SPOT										0.00	0	3,000,000.00
Total For TH16A4										0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond					0.00000	100.25027				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.23874				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.24889				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.30910	5.76000	100.29362				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.25903				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.27562				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.27654				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.27331				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.29541				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.28943				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.37215				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.41112				0.00	0	
Total TH16D2 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 TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.38821				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.26844				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.28497				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.36926				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.20594				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.86109				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.97500	103.01667	5.97500	102.99991				0.00	0	500,000,00
Total TL24 SPOT										0.00	0	500,000,00
Total For TL24										0.00	0	500,000,00
TL25 On 04/09/2024 Spot Bond			7.07500	106.76215	7.07500	106.74165				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.96154				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.97031				0.00	0	10,000,00
Total TL27 SPOT										0.00	0	10,000,00
Total For TL27										0.00	0	10,000,00
TL28 On 24/04/2025 Spot Bond			7.79000	108.13093	7.79000	108.10835				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.30717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	98.66043				0.00	0	100,000,00
Total TL30 SPOT										0.00	0	100,000,00
Total For TL30										0.00	0	100,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.18828				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.45103				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.57500	112.07007	6.57500	112.05037			7,420,452,950,000.00	1,128,586,000	3,250,132,20	
Total TN23 SPOT									7,420,452,950,000.00	1,128,586,000	3,250,132,20	
Total For TN23									7,420,452,950,000.00	1,128,586,000	3,250,132,20	
TN23/R On 06/11/2023 Spot Bond			100.00000	29.82775	100.00000	29.76209			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	104.79290	8.22000	104.76997			82,972,680,000.00	10,094,000	1,690,431,70	
Total TN25 SPOT									82,972,680,000.00	10,094,000	1,690,431,70	
Total For TN25									82,972,680,000.00	10,094,000	1,690,431,70	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.67847	100.00000	13.64837			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	101.74130	9.14000	101.71660			327,281,471,312,000.00	35,807,600,800	18,747,508,50	
Total TN27 SPOT									327,281,471,312,000.00	35,807,600,800	18,747,508,50	
Total For TN27									327,281,471,312,000.00	35,807,600,800	18,747,508,50	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.17688	100.00000	12.15008			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			10.38500	105.06593	10.38500	105.03686			0.00	0	25,000,000,00	
Total TN30 SPOT									0.00	0	25,000,000,00	
Total For TN30									0.00	0	25,000,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.32395	8.00000	120.29816			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			11.67000	97.52483	11.67000	97.49461			35,010,000,000,000.00	3,000,000,000	2,380,000,000
Total TN40 SPOT									15,010,000,000,000.00	3,000,000,000	2,380,000,000
Total For TN40									15,010,000,000,000.00	3,000,000,000	2,380,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.50435	10.75000	104.47445			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	101.50375			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.52102			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	102.40341	7.61000	101.66666			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	101.29216			0.00	0	
Total TR5OM1 SPOT									0.00	0	
Total For TR5OM1									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.51122			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.98500	106.31538	5.98500	106.29835			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.35598			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.46280			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.68761			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.83954			0.00	0	
Total TRA4A2 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 TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.88361				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.27500	110.72259	6.27500	110.70390				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.83954				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.88361				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.51929	8.62000	103.49542				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.50228				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.80474				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.72673				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.20455				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25: On 16/09/2021 Spot Bond					0.00000	99.92211				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25: On 29/11/2021 Spot Bond					0.00000	99.08152				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25: On 14/02/2022 Spot Bond					0.00000	97.96121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.51779				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	97.40718				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	96.76174				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.29352				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.81348				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.61310				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	101.01795				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.93965				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.27742				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.16338				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	101.01795				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC38 On 28/10/2021 Spot Bond					0.00000	101.58938				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.38313				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.26926				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.15707				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.75500	105.58438	9.75500	105.55660				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.35543				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.39772				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.41723				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.50163				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.93846				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.75986				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.22685				0.00	0	40,000,00
Total VKE14 SPOT										0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VKE14									0.00	0	40,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	100.34630			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.35927			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.18437			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.20201			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.99763			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.27361			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.39e+017	935,234,133,800	096,898,237,7€
Total for SPOT :									2.39e+017	935,234,133,800	096,898,237,7€
Total Futures									2.39e+017	935,234,140,309	096,899,216,2€
Total Options									0.00	0	121,7€
Grand Total:									2.39e+017	935,234,140,309	096,899,338,0€