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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/08/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/08/2021	Bond Future			11.14000	79.15163	11.14000	79.15163			0.00	0	
ES33	On	04/11/2021	Bond Future			11.44959	75.84487	11.34812	76.37788			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.69527	76.73750	11.58937	77.27704			0.00	0	
ES33	On	05/05/2022	Bond Future			11.94420	73.88500	11.83371	74.43120			0.00	0	
ES33	On	04/08/2022	Bond Future			12.20441	74.75563	12.08901	75.30880			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.70500	77.69515	11.70500	77.69515			0.00	0	
ES42	On	04/11/2021	Bond Future			12.00928	73.80782	11.89705	74.47170			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.23676	74.67708	12.11961	75.34903			0.00	0	
ES42	On	05/05/2022	Bond Future			12.47549	71.31901	12.35301	71.99918			0.00	0	
ES42	On	04/08/2022	Bond Future			12.71820	72.15775	12.59019	72.84645			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	05/08/2021	Bond Future			153.66345	153.66345	153.66345	153.66345			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	04/11/2021			155.38735	155.38735	155.34080	155.34080			0.00	0	4,84
I2025	On	03/02/2022			155.64925	155.64925	155.59982	155.59982			0.00	0	
I2025	On	05/05/2022			157.52476	157.52476	157.47501	157.47501			0.00	0	
I2025	On	04/08/2022			157.87962	157.87962	157.82900	157.82900			0.00	0	
Total I2025 Future											0.00	0	4,84
Total For I2025											0.00	0	4,84
I2029	On	05/08/2021			114.12945	114.12945	114.12945	114.12945			0.00	0	
I2029	On	04/11/2021			113.96434	113.96434	114.20581	114.20581			0.00	0	2,96
I2029	On	03/02/2022			115.30515	115.30515	115.54989	115.54989			0.00	0	
I2029	On	05/05/2022			115.50810	115.50810	115.75308	115.75308			0.00	0	
I2029	On	04/08/2022			116.94327	116.94327	117.19133	117.19133			0.00	0	
Total I2029 Future											0.00	0	2,96
Total For I2029											0.00	0	2,96
I2033	On	05/08/2021			107.82837	107.82837	107.82837	107.82837			0.00	0	
I2033	On	04/11/2021			107.54157	107.54157	107.75735	107.75735			0.00	0	8,91
I2033	On	03/02/2022			108.80665	108.80665	109.02547	109.02547			0.00	0	
I2033	On	05/05/2022			108.85228	108.85228	109.07092	109.07092			0.00	0	
I2033	On	04/08/2022			110.20462	110.20462	110.42610	110.42610			0.00	0	
Total I2033 Future											0.00	0	8,91
Total For I2033											0.00	0	8,91
I2038	On	05/08/2021			119.24080	119.24080	119.24080	119.24080			0.00	0	
I2038	On	04/11/2021			120.62371	120.62371	120.77964	120.77964			0.00	0	7,63
I2038	On	03/02/2022			120.28100	120.28100	120.43596	120.43596			0.00	0	
I2038	On	05/05/2022			121.73043	121.73043	121.88752	121.88752			0.00	0	
I2038	On	04/08/2022			121.44042	121.44042	121.59923	121.59923			0.00	0	
Total I2038 Future											0.00	0	7,63
Total For I2038											0.00	0	7,63
I2046	On	05/08/2021			108.34028	108.34028	108.34028	108.34028			0.00	0	
I2046	On	04/11/2021			107.13926	107.13926	107.68540	107.68540			0.00	0	18,10
I2046	On	03/02/2022			108.39999	108.39999	108.95275	108.95275			0.00	0	
I2046	On	05/05/2022			107.84208	107.84208	108.39725	108.39725			0.00	0	
I2046	On	04/08/2022			109.18216	109.18216	109.74436	109.74436			0.00	0	
Total I2046 Future											0.00	0	18,10
Total For I2046											0.00	0	18,10
I2050	On	05/08/2021			109.88588	109.88588	109.88588	109.88588			0.00	0	
I2050	On	04/11/2021			110.77736	110.77736	111.08540	111.08540			0.00	0	10,84
I2050	On	03/02/2022			110.12170	110.12170	110.43141	110.43141			0.00	0	
I2050	On	05/05/2022			111.44880	111.44880	111.76240	111.76240			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	04/08/2022	Bond Future			110.83154	110.83154	111.14849	111.14849			0.00	0	
Total I2050 Future												0.00	0	10,84
Total For I2050												0.00	0	10,84
R186	On	05/08/2021	Bond Future			7.35000	115.19564	7.35000	115.19564		6.13	0.00	0	
R186	On	04/11/2021	Bond Future			7.60151	116.12369	7.51323	116.52040		5.76	2,438,597.49	21	74,85
R186	On	03/02/2022	Bond Future			7.79390	112.17965	7.69962	112.58137		5.64	0.00	0	
R186	On	05/05/2022	Bond Future			8.00164	113.50552	7.90071	113.91217		5.30	0.00	0	
R186	On	04/08/2022	Bond Future			8.22743	109.55741	8.11902	109.96956		5.26	0.00	0	
Total R186 Future												2,438,597.49	21	74,85
R186	On	04/11/2021	Bond Future	8.10	Call			3,059.66000	3.05966	2,751,730	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			455.43000	0.45543	544,210	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,094.57000	3.09457	2,785,210	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			112.30000	0.11230	138,500	6.51	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.11	Put			446.61000	0.44661	533,960	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,024.90000	3.02490	2,718,400	6.03	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			464.41000	0.46441	554,620	6.03	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,002.82000	2.00282	1,751,140	5.85	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			853.80000	0.85380	998,830	5.85	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,598.38000	5.59838	5,227,870	6.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,001.72000	1.00172	864,380	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,811.93000	2.81193	3,076,310	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,017.22000	1.01722	878,390	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,783.87000	2.78387	3,046,760	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,032.88000	1.03288	892,560	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,755.98000	2.75598	3,017,380	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,382.94000	1.38294	1,534,340	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,007.74000	3.00774	2,754,750	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,409.95000	1.40995	1,563,610	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,033.82000	3.03382	2,779,700	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,396.39000	1.39639	1,548,920	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,059.99000	3.05999	2,804,740	5.43	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,386.09000	2.38609	2,174,950	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,268.11000	2.26811	2,469,120	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,345.34000	2.34534	2,136,360	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,303.51000	2.30351	2,506,680	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,365.45000	2.36545	2,155,390	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,285.54000	2.28554	2,487,630	5.31	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												2,438,597.49	21	105,20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	05/08/2021	Bond Future			322.42687	322.42687	322.42687	322.42687			0.00	0	
R197	On	04/11/2021	Bond Future			325.92774	325.92774	325.94636	325.94636			0.00	0	1,27
R197	On	03/02/2022	Bond Future			321.61835	321.61835	321.63159	321.63159			0.00	0	
R197	On	05/05/2022	Bond Future			325.49433	325.49433	325.50830	325.50830			0.00	0	
R197	On	04/08/2022	Bond Future			321.22880	321.22880	321.23641	321.23641			0.00	0	
Total R197 Future												0.00	0	1,27
Total For R197												0.00	0	1,27
R202	On	05/08/2021	Bond Future			236.14591	236.14591	236.14591	236.14591			0.00	0	
R202	On	04/11/2021	Bond Future			238.72704	238.72704	238.72370	238.72370			0.00	0	9,70
R202	On	03/02/2022	Bond Future			237.21000	237.21000	237.20363	237.20363			0.00	0	
R202	On	05/05/2022	Bond Future			240.06829	240.06829	240.06233	240.06233			0.00	0	
R202	On	04/08/2022	Bond Future			238.63726	238.63726	238.62777	238.62777			0.00	0	
Total R202 Future												0.00	0	9,70
Total For R202												0.00	0	9,70
R2023	On	05/08/2021	Bond Future			4.98000	107.54347	4.98000	107.54347		1.07	0.00	0	
R2023	On	04/11/2021	Bond Future			5.15027	104.73184	5.16374	104.71461		1.02	0.00	0	13,76
R2023	On	03/02/2022	Bond Future			5.28626	105.93856	5.30277	105.92151		0.87	0.00	0	
R2023	On	05/05/2022	Bond Future			5.44400	103.27991	5.46555	103.26282		0.79	0.00	0	
R2023	On	04/08/2022	Bond Future			5.69320	104.50762	5.72456	104.49029		0.61	0.00	0	
Total R2023 Future												0.00	0	13,76
R2023	On	04/11/2021	Bond Future	4.91	Call			81.94000	0.08194	85,640	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			407.06000	0.40706	393,530	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			86.23000	0.08623	90,070	0.99	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			398.51000	0.39851	385,120	0.99	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			77.95000	0.07795	81,520	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			415.91000	0.41591	402,250	0.98	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			149.27000	0.14927	154,790	0.83	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			379.75000	0.37975	368,220	0.83	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			140.68000	0.14068	145,990	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			391.89000	0.39189	380,150	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			145.08000	0.14508	150,490	0.83	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			385.93000	0.38593	374,290	0.83	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			94.79000	0.09479	90,890	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			759.48000	0.75948	772,720	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			93.66000	0.09366	89,810	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			746.05000	0.74605	759,200	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			95.92000	0.09592	91,980	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			752.77000	0.75277	765,960	0.91	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			363.43000	0.36343	373,620	0.64	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	04/08/2022	Bond Future	6.04	Put			189.39000	0.18939	182,250	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			367.15000	0.36715	377,400	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			187.60000	0.18760	180,520	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			359.73000	0.35973	369,870	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			191.19000	0.19119	184,000	0.64	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	13,76
R2030	On	05/08/2021	Bond Future			8.87000	95.12856	8.87000	95.12856		9.93	0.00	0	
R2030	On	04/11/2021	Bond Future			9.13169	95.72608	9.05025	96.17220		9.66	957,260.80	10	97,5
R2030	On	03/02/2022	Bond Future			9.32618	92.82490	9.24088	93.27643		9.50	0.00	0	
R2030	On	05/05/2022	Bond Future			9.53154	93.92216	9.44214	94.37924		8.91	0.00	0	
R2030	On	04/08/2022	Bond Future			9.75274	91.01530	9.65883	91.47822		8.78	0.00	0	
Total R2030 Future												957,260.80	10	97,5
R2030	On	04/11/2021	Bond Future	10.59	Put			149.85000	0.14985	175,450	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			4,793.78000	4.79378	5,165,670	9.08	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			378.83000	0.37883	304,600	9.08	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,717.29000	2.71729	2,994,450	9.50	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,161.18000	1.16118	992,220	9.50	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,055.26000	12.05526	11,613,830	11.98	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			23.83000	0.02383	28,520	11.98	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			11,235.26000	11.23526	10,796,320	11.98	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			38.04000	0.03804	45,220	11.98	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			493.47000	0.49347	568,960	10.63	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,017.57000	5.01757	4,646,940	10.63	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			1,490.80000	1.49080	1,676,760	9.81	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,309.02000	2.30902	2,048,860	9.81	0.00	0	;
R2030	On	04/11/2021	Bond Future	8.75	Put			2,787.28000	2.78728	3,068,670	9.49	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,118.87000	1.11887	954,140	9.49	0.00	0	3,2
R2030	On	04/11/2021	Bond Future	9.30	Call			2,641.02000	2.64102	2,361,090	9.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,281.48000	1.28148	1,447,670	9.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,816.16000	2.81616	2,526,770	9.96	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,189.56000	8.18956	7,768,610	11.49	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			147.21000	0.14721	172,380	11.49	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,235.91000	8.23591	7,814,550	11.50	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			144.60000	0.14460	169,360	11.50	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,143.21000	8.14321	7,722,690	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,187.47000	1.18747	1,344,200	9.96	0.00	0	9,10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,417.17000	5.41717	5,766,030	8.91	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			3,651.86000	3.65186	3,932,580	9.25	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.43	Put		2,043.45000	2.04345	2,234,260	9.61	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		4,209.25000	4.20925	3,900,650	9.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		1,401.94000	1.40194	1,544,870	9.91	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		2,802.94000	2.80294	2,554,170	9.56	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		2,225.82000	2.22582	2,428,580	9.56	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.85	Call		1,546.44000	1.54644	1,375,630	9.25	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call		755.74000	0.75574	653,070	8.91	0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call		8,502.27000	8.50227	8,102,360	11.15	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		437.51000	0.43751	489,130	11.15	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		1,702.83000	1.70283	1,869,360	9.74	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,585.04000	3.58504	3,300,040	9.74	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.44	Call		3,071.19000	3.07119	2,809,000	9.61	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		2,021.50000	2.02150	2,210,840	9.61	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,101.74000	3.10174	2,838,080	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,999.73000	1.99973	2,187,600	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,040.79000	3.04079	2,780,070	9.61	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,502.40000	1.50240	1,637,430	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call		4,408.71000	4.40871	4,111,650	9.20	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,850.12000	1.85012	2,010,140	9.20	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		2,649.65000	2.64965	2,426,680	8.83	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		3,123.78000	3.12378	3,357,890	8.83	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		6,087.32000	6.08732	6,435,720	8.30	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		925.14000	0.92514	816,460	8.30	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		7,586.19000	7.58619	7,967,190	8.30	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		588.79000	0.58879	512,710	8.30	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,501.29000	4.50129	4,796,830	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,613.20000	1.61320	1,451,660	8.55	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		8,474.85000	8.47485	8,088,890	10.32	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,238.58000	5.23858	4,916,530	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		724.16000	0.72416	795,280	10.32	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put		4,778.16000	4.77816	5,084,250	8.50	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,462.14000	1.46214	1,311,150	8.50	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		9,652.11000	9.65211	10,063,900	8.30	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		313.38000	0.31338	268,090	8.30	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call		5,274.29000	5.27429	4,951,260	9.44	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,489.48000	1.48948	1,623,530	9.44	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		5,310.07000	5.31007	4,986,080	9.45	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,476.66000	1.47666	1,609,750	9.45	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,520.78000	3.52078	3,758,580	8.80	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		2,955.57000	2.95557	2,729,280	8.81	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	9.55	Put			3,495.79000	3.49579	3,732,420	8.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			2,980.52000	2.98052	2,753,080	8.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,470.93000	3.47093	3,706,410	8.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			2,930.72000	2.93072	2,705,600	8.80	0.00	0	
Total R2030 Option												0.00	0	25,85
Total For R2030												957,260.80	10	123,38
R2032	On	05/08/2021	Bond Future			9.58500	94.19587	9.58500	94.19587		10.95	0.00	0	
R2032	On	04/11/2021	Bond Future			9.85945	90.57121	9.76795	91.11887		11.26	5,434,272.60	60	123,15
R2032	On	03/02/2022	Bond Future			10.05855	91.61524	9.96311	92.16953		10.70	0.00	0	
R2032	On	05/05/2022	Bond Future			10.26430	88.55156	10.16470	89.11257		10.65	0.00	0	
R2032	On	04/08/2022	Bond Future			10.47866	89.58206	10.37464	90.15015		10.19	0.00	0	
Total R2032 Future												5,434,272.60	60	123,15
R2032	On	04/11/2021	Bond Future	11.70	Call			10,766.37000	10.76637	10,237,220	14.16	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			94.90000	0.09490	113,410	14.16	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			919.44000	0.91944	754,970	10.75	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			1,873.77000	1.87377	2,125,990	11.34	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,245.65000	2.24565	1,950,210	11.34	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,039.03000	16.03903	15,492,790	14.23	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,815.45000	10.81545	10,286,000	14.17	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			93.33000	0.09333	111,540	14.17	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,717.33000	10.71733	10,188,480	14.14	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			5.76000	0.00576	7,180	14.23	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			96.55000	0.09655	115,360	14.14	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			3,603.65000	3.60365	3,986,840	10.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			4,449.32000	4.44932	4,080,540	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,669.26000	1.66926	1,854,770	11.13	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call			2,323.28000	2.32328	2,068,220	10.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			3,222.21000	3.22221	3,521,440	10.54	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			6,976.94000	6.97694	7,440,160	9.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			5,287.27000	5.28727	4,888,140	11.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,344.03000	1.34403	1,499,190	11.41	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,332.69000	3.33269	3,015,980	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,309.00000	2.30900	2,546,580	10.81	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			5,816.73000	5.81673	6,243,880	9.78	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,722.60000	1.72260	1,912,800	11.10	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			6,511.33000	6.51133	6,077,010	11.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			996.22000	0.99622	1,116,190	11.82	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,071.88000	4.07188	3,719,040	11.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,853.22000	1.85322	2,054,670	11.02	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.58	Put		3,996.31000	3.99631	4,340,260	10.31	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		542.58000	0.54258	451,510	9.60	0.00	0	19
R2032	On	03/02/2022	Bond Future	11.13	Call		7,298.62000	7.29862	6,846,140	12.08	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		827.50000	0.82750	929,310	12.08	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		4,761.45000	4.76145	4,380,590	11.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		1,535.77000	1.53577	1,709,200	11.23	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		3,853.19000	3.85319	4,189,340	10.36	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		838.97000	0.83897	711,830	9.78	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Put		1,704.73000	1.70473	1,893,360	11.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,410.93000	4.41093	4,043,710	11.12	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,686.79000	1.68679	1,873,860	11.12	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,334.75000	4.33475	3,970,660	11.10	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		1,821.85000	1.82185	1,603,710	10.36	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.58	Call		1,724.16000	1.72416	1,513,820	10.31	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.43	Call		4,372.90000	4.37290	4,007,240	11.11	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,278.81000	6.27881	5,872,060	11.41	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,560.35000	1.56035	1,714,610	11.41	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,318.29000	6.31829	5,910,440	11.42	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,547.31000	1.54731	1,700,470	11.42	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,239.39000	6.23939	5,833,740	11.40	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,573.50000	1.57350	1,728,860	11.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,169.60000	4.16960	4,468,010	10.16	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,231.22000	3.23122	2,960,140	10.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,140.57000	4.14057	4,437,580	10.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,257.92000	3.25792	2,985,460	10.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,111.68000	4.11168	4,407,310	10.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,204.62000	3.20462	2,934,940	10.16	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											5,434,272.60	60	127,96
R2035	On	05/08/2021	Bond Future			10.19000	94.39458	10.19000	94.39458	12.06	0.00	0	
R2035	On	04/11/2021	Bond Future			10.46622	90.39792	10.36970	91.02991	12.49	9,943,771.20	110	81,35
R2035	On	03/02/2022	Bond Future			10.67057	91.43956	10.56999	92.07919	11.91	0.00	0	
R2035	On	05/05/2022	Bond Future			10.87331	88.04217	10.76862	88.68947	11.94	0.00	0	
R2035	On	04/08/2022	Bond Future			11.08664	89.06394	10.97749	89.71941	11.48	0.00	0	
Total R2035 Future											9,943,771.20	110	81,35
R2035	On	04/11/2021	Bond Future	12.52	Call		12,750.62000	12.75062	12,134,630	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		76.61000	0.07661	92,610	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		298.43000	0.29843	354,040	15.06	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		5,333.75000	5.33375	4,840,350	13.87	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	Opt Intere
R2035	On	04/11/2021	Bond Future	11.08	Put			829.71000	0.82971	968,300	13.87	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			2,764.65000	2.76465	3,115,600	12.47	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,521.03000	1.52103	1,272,950	12.33	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			1,611.69000	1.61169	1,851,110	13.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,237.38000	3.23738	2,844,810	13.00	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,088.25000	19.08825	18,457,020	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			78.33000	0.07833	94,650	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			8,755.16000	8.75516	8,178,780	15.06	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			695.43000	0.69543	814,240	14.10	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			3,155.42000	3.15542	2,768,120	12.96	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			1,658.06000	1.65806	1,902,750	12.96	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			3,226.73000	3.22673	3,613,620	12.32	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,838.44000	1.83844	1,557,400	12.47	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.12	Put			3,186.25000	3.18625	3,570,160	12.33	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			12,801.54000	12.80154	12,185,240	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			74.92000	0.07492	90,610	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,699.67000	12.69967	12,084,000	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,493.90000	1.49390	1,248,800	12.32	0.00	0	38
R2035	On	04/11/2021	Bond Future	13.82	Put			2.81000	0.00281	3,570	15.91	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Call			5,927.82000	5.92782	5,414,640	14.10	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Call			3,378.45000	3.37845	3,033,070	12.05	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,869.09000	2.86909	3,163,340	12.05	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			6,720.29000	6.72029	7,218,400	10.98	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			4,836.58000	4.83658	4,417,720	12.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,964.94000	1.96494	2,185,710	12.53	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			4,818.44000	4.81844	5,231,940	11.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,632.12000	1.63212	1,821,470	12.83	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			6,407.64000	6.40764	5,932,390	13.11	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,381.94000	1.38194	1,546,320	13.11	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.28	Call			5,914.95000	5.91495	5,455,520	12.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,538.99000	1.53899	1,719,190	12.93	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			4,175.97000	4.17597	4,554,220	11.69	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			898.23000	0.89823	756,710	10.98	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call			7,981.32000	7.98132	7,464,610	13.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			993.02000	0.99302	1,115,940	13.66	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Put			1,927.02000	1.92702	2,144,310	12.56	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			3,839.70000	3.83970	4,198,260	11.77	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,417.15000	2.41715	2,136,080	11.77	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.10	Call			1,739.15000	1.73915	1,513,020	11.51	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			8,692.32000	8.69232	8,160,590	13.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.88	Put		859.62000	0.85962	967,520	13.91	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.23	Put		1,616.22000	1.61622	1,804,020	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,738.34000	5.73834	5,284,960	12.86	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		1,600.48000	1.60048	1,786,730	12.86	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,650.57000	5.65057	5,200,290	12.83	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		2,161.97000	2.16197	1,900,590	11.69	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call		4,920.44000	4.92044	4,498,100	12.56	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call		5,694.41000	5.69441	5,242,580	12.85	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,028.35000	7.02835	6,559,810	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,788.10000	1.78810	1,966,860	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,943.52000	6.94352	6,477,430	12.97	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,817.07000	1.81707	1,998,280	12.97	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,986.04000	6.98604	6,518,720	12.98	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		1,802.66000	1.80266	1,982,640	12.98	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,582.78000	4.58278	4,219,510	11.56	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,668.92000	3.66892	3,961,120	11.56	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		3,105.99000	3.10599	2,819,770	11.23	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,178.82000	5.17882	5,548,070	11.23	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		8,633.77000	8.63377	9,128,710	10.71	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,870.31000	4.87031	5,225,030	11.30	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		3,386.01000	3.38601	3,083,650	11.30	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,837.28000	4.83728	5,190,390	11.30	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		3,328.81000	3.32881	3,029,670	11.29	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		1,354.95000	1.35495	1,194,420	10.71	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Put		4,903.89000	4.90389	5,260,220	11.29	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		3,357.17000	3.35717	3,056,420	11.30	0.00	0	
Total R2035 Option											0.00	0	13,18
Total For R2035											9,943,771.20	110	94,56
R2037	On	05/08/2021	Bond Future			10.45500	85.41375	10.45500	85.41375	13.26	0.00	0	
R2037	On	04/11/2021	Bond Future			10.72355	85.79670	10.61668	86.49549	13.07	0.00	0	126,48
R2037	On	03/02/2022	Bond Future			10.91985	82.53085	10.80865	83.23799	13.10	0.00	0	
R2037	On	05/05/2022	Bond Future			11.12249	83.50667	11.00680	84.22235	12.55	0.00	0	
R2037	On	04/08/2022	Bond Future			11.33764	80.22156	11.21704	80.94616	12.72	0.00	0	
Total R2037 Future											0.00	0	126,48
R2037	On	04/11/2021	Bond Future	12.82	Call		12,882.78000	12.88278	12,200,950	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		71.12000	0.07112	88,080	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,932.42000	12.93242	12,250,260	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,117.19000	6.11719	5,544,520	14.90	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.83	Put		69.57000	0.06957	86,200	16.77	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.81	Call		12.83312000	12.83312	12,151,620	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		72.70000	0.07270	89,990	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		10,259.66000	10.25966	9,602,000	16.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		189.95000	0.18995	231,080	16.40	0.00	0	6
R2037	On	04/11/2021	Bond Future	11.49	Put		651.64000	0.65164	777,760	14.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,586.46000	5.58646	5,090,410	14.11	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		1,628.49000	1.62849	1,839,580	14.11	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,630.20000	5.63020	5,132,430	14.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,612.77000	1.61277	1,822,140	14.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,673.82000	5.67382	5,174,330	14.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,597.00000	1.59700	1,804,650	14.15	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,853.57000	1.85357	2,058,600	13.60	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,722.25000	6.72225	6,214,370	13.57	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,882.92000	1.88292	2,090,720	13.57	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,764.21000	6.76421	6,254,940	13.58	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,868.06000	1.86806	2,074,470	13.58	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,806.48000	6.80648	6,295,830	13.60	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		8,579.72000	8.57972	9,124,450	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,382.98000	1.38298	1,203,110	11.86	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Call		3,186.71000	3.18671	2,864,890	12.46	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		5,075.97000	5.07597	5,478,750	12.46	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,131.48000	3.13148	2,813,270	12.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,146.06000	5.14606	5,552,450	12.44	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,745.10000	4.74510	4,334,890	12.85	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,531.20000	3.53120	3,845,590	12.85	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Call		3,159.04000	3.15904	2,839,020	12.45	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,110.92000	5.11092	5,515,500	12.45	0.00	0	!
Total R2037 Option											0.00	0	1,35
Total For R2037											0.00	0	127,85
R2040	On	05/08/2021	Bond Future			10.61000	87.33639	10.61000	87.33639	13.82	0.00	0	
R2040	On	04/11/2021	Bond Future			10.87479	87.70317	10.76266	88.48709	13.62	23,679,855.90	270	85,56
R2040	On	03/02/2022	Bond Future			11.06714	84.20907	10.95046	85.00225	13.69	0.00	0	
R2040	On	05/05/2022	Bond Future			11.26517	85.20476	11.14376	86.00752	13.09	0.00	0	
R2040	On	04/08/2022	Bond Future			11.47519	81.68867	11.34862	82.50128	13.28	0.00	0	
Total R2040 Future											23,679,855.90	270	85,56
R2040	On	04/11/2021	Bond Future	12.90	Call		13,280.12000	13.28012	12,519,120	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		93.04000	0.09304	115,960	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		13,332.01000	13.33201	12,570,590	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		91.09000	0.09109	113,590	17.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/11/2021	Bond Future	12.89	Call		13.22819000	13.22819	12,467,620	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		95.02000	0.09502	118,370	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,715.96000	1.71596	1,954,180	14.53	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,906.35000	5.90635	5,349,420	14.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,699.01000	1.69901	1,935,260	14.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,813.92000	5.81392	5,260,940	14.51	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,733.08000	1.73308	1,973,280	14.51	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,860.09000	5.86009	5,305,130	14.53	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		2,157.61000	2.15761	2,401,490	14.31	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		10,351.56000	10.35156	11,026,310	11.97	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		748.36000	0.74836	620,350	11.97	0.00	0	1,2
R2040	On	05/05/2022	Bond Future	10.57	Put		6,147.64000	6.14764	6,667,270	12.67	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,183.36000	2.18336	1,900,230	12.67	0.00	0	1,2
R2040	On	05/05/2022	Bond Future	13.04	Call		12,195.46000	12.19546	11,507,620	16.21	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,009.66000	7.00966	6,449,200	14.32	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		2,140.98000	2.14098	2,383,280	14.32	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,053.69000	7.05369	6,491,660	14.34	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		2,124.48000	2.12448	2,365,210	14.34	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,965.68000	6.96568	6,406,800	14.31	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		932.97000	0.93297	1,047,890	16.21	0.00	0	1,2
R2040	On	04/08/2022	Bond Future	11.03	Put		5,490.59000	5.49059	5,944,290	13.10	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,417.07000	3.41707	3,056,140	13.11	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,452.80000	5.45280	5,904,480	13.11	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,446.68000	3.44668	3,083,740	13.12	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,415.22000	5.41522	5,864,890	13.12	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,387.58000	3.38758	3,028,670	13.10	0.00	0	
Total R2040 Option											0.00	0	3,6
Total For R2040											23,679,855.90	270	89,1
R2044	On	05/08/2021	Bond Future			10.68000	83.92841	10.68000	83.92841	14.45	0.00	0	
R2044	On	04/11/2021	Bond Future			10.93713	84.25088	10.82491	85.04579	14.24	0.00	0	61,2
R2044	On	03/02/2022	Bond Future			11.12132	80.84209	11.00454	81.64643	14.32	0.00	0	
R2044	On	05/05/2022	Bond Future			11.31055	81.79802	11.18905	82.61197	13.69	0.00	0	
R2044	On	04/08/2022	Bond Future			11.51095	78.36736	11.38426	79.19141	13.88	0.00	0	
Total R2044 Future											0.00	0	61,27
R2044	On	04/11/2021	Bond Future	12.90	Call		12,960.81000	12.96081	12,192,760	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		111.04000	0.11104	137,900	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		13,012.05000	13.01205	12,243,520	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		108.80000	0.10880	135,180	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,909.54000	12.90954	12,141,970	18.52	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/11/2021	Bond Future	12.89	Put		113.32000	0.11332	140,660	18.52	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,797.60000	1.79760	2,045,570	15.26	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,810.01000	5.81001	5,251,610	15.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,780.11000	1.78011	2,026,050	15.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,717.66000	5.71766	5,163,330	15.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,815.47000	1.81547	2,065,480	15.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,763.69000	5.76369	5,207,320	15.26	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,916.08000	6.91608	6,352,720	15.01	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,220.96000	2.22096	2,471,550	15.01	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,960.28000	6.96028	6,395,310	15.03	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,204.17000	2.20417	2,453,150	15.03	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,872.18000	6.87218	6,310,450	15.00	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,238.14000	2.23814	2,490,360	15.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,483.27000	5.48327	5,940,140	13.74	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,473.72000	3.47372	3,104,490	13.75	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,444.79000	5.44479	5,899,610	13.75	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,503.79000	3.50379	3,132,500	13.76	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,406.54000	5.40654	5,859,300	13.76	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,443.78000	3.44378	3,076,600	13.74	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	61,27
R2048	On	05/08/2021	Bond Future			10.60000	87.55950	10.60000	87.55950	14.15	0.00	0	
R2048	On	04/11/2021	Bond Future			10.85828	83.45091	10.74596	84.27401	14.65	0.00	0	167,6
R2048	On	03/02/2022	Bond Future			11.03804	84.41250	10.92107	85.24545	13.98	0.00	0	
R2048	On	05/05/2022	Bond Future			11.21509	80.99517	11.09343	81.83805	14.08	0.00	0	
R2048	On	04/08/2022	Bond Future			11.40021	81.93393	11.27346	82.78728	13.54	0.00	0	
Total R2048 Future											0.00	0	167,64
R2048	On	04/11/2021	Bond Future	12.84	Call		13,370.99000	13.37099	12,574,700	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		109.26000	0.10926	136,070	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,422.82000	13.42282	12,626,060	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		4,472.89000	4.47289	5,061,700	13.94	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,057.85000	1.05785	823,560	13.94	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,425.66000	9.42566	10,204,560	13.09	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		134.72000	0.13472	90,520	13.09	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		2,272.22000	2.27222	2,658,970	14.73	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		107.06000	0.10706	133,400	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		13,319.11000	13.31911	12,523,310	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		2,670.04000	2.67004	2,233,690	14.73	0.00	0	1,0
R2048	On	04/11/2021	Bond Future	10.20	Put		5,047.70000	5.04770	5,674,370	13.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	10.20	Call		833.21000	0.83321	636,780	13.76		0.00	0	1,00
R2048	On	04/11/2021	Bond Future	12.83	Put		111.49000	0.11149	138,790	19.19		0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		9,362.47000	9.36247	10,079,140	12.70		0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		555.17000	0.55517	438,890	12.70		0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.50	Put		5,141.92000	5.14192	5,671,800	13.70		0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		2,015.17000	2.01517	1,712,100	13.70		0.00	0	1,30
R2048	On	03/02/2022	Bond Future	11.48	Call		5,811.28000	5.81128	5,244,370	15.18		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		1,962.30000	1.96230	2,228,340	15.18		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,858.29000	5.85829	5,289,240	15.20		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,943.39000	1.94339	2,207,290	15.20		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,764.15000	5.76415	5,199,370	15.16		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,981.20000	1.98120	2,249,370	15.16		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,248.30000	2.24830	2,509,140	15.26		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,979.52000	6.97952	6,395,750	15.27		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,230.73000	2.23073	2,489,840	15.27		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,889.08000	6.88908	6,308,770	15.24		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,266.03000	2.26603	2,528,600	15.24		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,934.26000	6.93426	6,352,220	15.26		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,530.48000	3.53048	3,148,390	13.33		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,499.16000	5.49916	5,970,420	13.33		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,562.16000	3.56216	3,177,890	13.34		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,459.93000	5.45993	5,929,010	13.34		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,499.26000	3.49926	3,119,360	13.32		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,538.95000	5.53895	6,012,400	13.32		0.00	0	
Total R2048 Option												0.00	0	4,70
Total For R2048												0.00	0	172,34
R209	On	05/08/2021	Bond Future			10.19000	72.61739	10.19000	72.61739	13.37		0.00	0	
R209	On	04/11/2021	Bond Future			10.43965	69.82053	10.33805	70.40095	13.82	698,205.30		10	33,50
R209	On	03/02/2022	Bond Future			10.61726	70.62537	10.51190	71.21271	13.23	0.00		0	
R209	On	05/05/2022	Bond Future			10.79888	68.31886	10.68960	68.91321	13.24	0.00		0	
R209	On	04/08/2022	Bond Future			10.98598	69.11200	10.87256	69.71379	12.77	0.00		0	
Total R209 Future												698,205.30	10	33,50
R209	On	04/11/2021	Bond Future	12.18	Call		9,649.79000	9.64979	9,094,010	17.55		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		115.13000	0.11513	139,770	17.55		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,694.48000	9.69448	9,138,330	17.57		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		113.34000	0.11334	137,610	17.57		0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		153.33000	0.15333	185,650	17.20		0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		2,467.48000	2.46748	2,128,850	14.16		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,545.53000	1.54553	1,787,320	14.16		0.00	0	9,40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/11/2021	Bond Future	9.50	Put		5.368.31000	5.36831	5,870,610	12.54	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9.605.11000	9.60511	9,049,710	17.53	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		307.85000	0.30785	229,730	12.54	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call		1,087.81000	1.08781	887,080	13.49	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,069.36000	3.06936	3,449,050	13.49	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.17	Put		116.98000	0.11698	142,000	17.53	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		8,842.34000	8.84234	8,294,240	17.20	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,554.18000	1.55418	1,745,560	13.92	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,412.52000	4.41252	4,014,980	13.94	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,538.54000	1.53854	1,728,340	13.94	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,338.24000	4.33824	3,943,870	13.91	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,569.97000	1.56997	1,762,940	13.91	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,375.33000	4.37533	3,979,370	13.92	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,594.63000	5.59463	5,176,560	14.10	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,656.92000	1.65692	1,833,200	14.10	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,631.30000	5.63130	5,212,020	14.12	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,643.32000	1.64332	1,818,390	14.12	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,558.22000	5.55822	5,141,380	14.09	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,670.83000	1.67083	1,848,340	14.09	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,431.58000	4.43158	4,765,000	12.64	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,812.75000	2.81275	2,542,880	12.65	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,400.58000	4.40058	4,732,500	12.65	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,837.05000	2.83705	2,565,690	12.66	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,369.75000	4.36975	4,700,180	12.66	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,788.55000	2.78855	2,520,180	12.64	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											698,205.30	10	61,00
R210	On	05/08/2021	Bond Future			210.97346	210.97346	210.97346	210.97346		0.00	0	
R210	On	04/11/2021	Bond Future			209.97769	209.97769	210.49076	210.49076		0.00	0	1,40
R210	On	03/02/2022	Bond Future			212.44818	212.44818	212.96811	212.96811		0.00	0	
R210	On	05/05/2022	Bond Future			212.18229	212.18229	212.70179	212.70179		0.00	0	
R210	On	04/08/2022	Bond Future			214.81873	214.81873	215.34488	215.34488		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R212	On	05/08/2021	Bond Future			173.15649	173.15649	173.15649	173.15649		0.00	0	
R212	On	04/11/2021	Bond Future			175.03430	175.03430	175.05072	175.05072		0.00	0	1,00
Total R212 Future											0.00	0	1,00
Total For R212											0.00	0	1,00
R213	On	05/08/2021	Bond Future			9.23000	89.15360	9.23000	89.15360	10.54	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/11/2021	Bond Future			9.50205	86.10126	9.41046	86.60446		10.81	0.00	0	9,5
R213	On	03/02/2022	Bond Future			9.69666	87.09331	9.60105	87.60261		10.22	0.00	0	
R213	On	05/05/2022	Bond Future			9.89121	84.59048	9.79147	85.10595		10.04	0.00	0	
R213	On	04/08/2022	Bond Future			10.09706	85.57640	9.99284	86.09842		9.55	0.00	0	
Total R213 Future												0.00	0	9,53
R213	On	04/11/2021	Bond Future	11.10	Call			8,825.10000	8.82510	8,346,850	13.33	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			130.26000	0.13026	155,210	13.33	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			8,870.84000	8.87084	8,392,190	13.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			128.05000	0.12805	152,600	13.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,779.36000	8.77936	8,301,510	13.32	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			132.50000	0.13250	157,850	13.32	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			4,315.64000	4.31564	3,968,580	10.86	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,444.58000	1.44458	1,606,820	10.86	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,482.33000	2.48233	2,225,110	10.28	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,595.00000	2.59500	2,847,080	10.28	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,012.09000	6.01209	6,424,540	9.45	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			4,682.85000	4.68285	4,322,540	10.99	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,302.40000	1.30240	1,451,390	10.99	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,003.14000	3.00314	2,715,390	10.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,158.62000	2.15862	2,380,170	10.42	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,260.65000	5.26065	5,647,330	9.62	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,757.16000	1.75716	1,946,840	10.63	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Call			6,034.57000	6.03457	5,634,450	11.43	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			903.32000	0.90332	1,012,500	11.43	0.00	0	4
R213	On	03/02/2022	Bond Future	10.00	Call			3,784.16000	3.78416	3,458,500	10.67	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,684.96000	1.68496	1,868,600	10.67	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			3,669.57000	3.66957	3,984,940	10.01	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			607.99000	0.60799	511,140	9.45	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call			6,315.22000	6.31522	5,908,340	11.53	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			839.71000	0.83971	942,130	11.53	0.00	0	2
R213	On	03/02/2022	Bond Future	10.17	Call			4,388.27000	4.38827	4,038,480	10.88	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,415.00000	1.41500	1,574,510	10.88	0.00	0	2
R213	On	03/02/2022	Bond Future	9.15	Put			3,908.70000	3.90870	4,236,380	9.95	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			833.90000	0.83390	711,280	9.62	0.00	0	10
R213	On	03/02/2022	Bond Future	9.97	Put			1,738.80000	1.73880	1,926,960	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,716.19000	3.71619	3,393,530	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,720.62000	1.72062	1,907,260	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,648.94000	3.64894	3,329,320	10.63	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,451.79000	1.45179	1,270,170	9.95	0.00	0	2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.22	Call		1,599.91000	1.59991	1,405,980	10.01	0.00	0	4
R213	On	03/02/2022	Bond Future	9.97	Call		3,682.50000	3.68250	3,361,360	10.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,693.32000	5.69332	5,321,040	10.88	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,435.30000	1.43530	1,578,490	10.88	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,729.82000	5.72982	5,356,530	10.89	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,423.31000	1.42331	1,565,490	10.89	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,657.11000	5.65711	5,285,870	10.87	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,447.63000	1.44763	1,591,860	10.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,555.23000	3.55523	3,823,120	9.48	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		3,010.03000	3.01003	2,754,600	9.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,529.29000	3.52929	3,795,880	9.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,035.25000	3.03525	2,778,520	9.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,503.83000	3.50383	3,769,120	9.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,985.26000	2.98526	2,731,130	9.48	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	12,35
R214	On	05/08/2021	Bond Future			10.63500	69.13339	10.63500	69.13339	14.32	0.00	0	
R214	On	04/11/2021	Bond Future			10.89006	66.12785	10.77804	66.77453	14.84	0.00	0	18,05
R214	On	03/02/2022	Bond Future			11.07138	66.88982	10.95504	67.54419	14.19	0.00	0	
R214	On	05/05/2022	Bond Future			11.25001	64.40062	11.12931	65.06284	14.26	0.00	0	
R214	On	04/08/2022	Bond Future			11.43644	65.14688	11.31105	65.81728	13.74	0.00	0	
Total R214 Future											0.00	0	18,05
R214	On	04/11/2021	Bond Future	12.47	Call		8,944.89000	8.94489	8,335,730	18.59	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		161.76000	0.16176	199,280	18.59	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,988.68000	8.98868	8,379,000	18.61	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		159.39000	0.15939	196,390	18.61	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,901.07000	8.90107	8,292,440	18.57	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		164.17000	0.16417	202,220	18.57	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,765.53000	1.76553	1,993,400	15.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,193.64000	4.19364	3,770,700	15.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,799.68000	1.79968	2,031,110	15.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,229.86000	4.22986	3,805,140	15.21	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,782.52000	1.78252	2,012,170	15.21	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,266.18000	4.26618	3,839,680	15.23	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,250.83000	5.25083	4,806,250	15.33	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,957.69000	1.95769	2,175,330	15.33	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,179.82000	5.17982	4,738,080	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,988.55000	1.98855	2,209,030	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,215.30000	5.21530	4,772,130	15.31	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 Intere
R214	On	05/05/2022	Bond Future	11.74	Put		1,973.06000	1.97306	2,192,110	15.31	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,578.10000	4.57810	4,954,590	13.52	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,777.32000	2.77732	2,481,720	13.53	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,546.34000	4.54634	4,921,140	13.53	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,728.27000	2.72827	2,436,050	13.51	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,610.05000	4.61005	4,988,230	13.51	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,752.74000	2.75274	2,458,830	13.52	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	18,05
Total for Bond											43,151,963.29	481	1,079,06
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	
Total For I2025											0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/11/2021 GOVI			795.91100	795.91100	800.74100	800.74100				0.00	0	98
GOVI On 03/02/2022 GOVI			805.08200	805.08200	809.97100	809.97100				0.00	0	
GOVI On 05/05/2022 GOVI			814.59100	814.59100	819.53800	819.53800				0.00	0	
GOVI On 04/08/2022 GOVI			824.41700	824.41700	829.42500	829.42500				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 04/11/2021 GOVI	728.41	Call			723,310.00000	72.33100	675,010,000			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			723,210.00000	72.32100	674,910,000			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			723,410.00000	72.34100	675,110,000			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			172,310.00000	17.23100	123,420,000			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			172,210.00000	17.22100	123,320,000			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			172,110.00000	17.21100	123,220,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			312,880.00000	31.28800	263,410,000			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			313,080.00000	31.30800	263,610,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			312,980.00000	31.29800	263,510,000			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			101,450.00000	10.14500	51,370,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/08/2022	GOVI	819.26	Call			101,650.00000	10.16500	51,570,000		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			101,550.00000	10.15500	51,470,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	98
Total for GOVI												0.00	0	98
AL37	On	04/11/2021	Index Future			804.41400	804.41400	807.14000	807.14000			0.00	0	
AL37	On	03/02/2022	Index Future			813.68300	813.68300	816.44400	816.44400			0.00	0	
AL37	On	05/05/2022	Index Future			823.29300	823.29300	826.08700	826.08700			0.00	0	
AL37	On	04/08/2022	Index Future			833.22400	833.22400	836.05300	836.05300			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			918.30100	918.30100	923.11400	923.11400			0.00	0	
AL7T	On	03/02/2022	Index Future			928.88300	928.88300	933.75400	933.75400			0.00	0	
AL7T	On	05/05/2022	Index Future			939.85300	939.85300	944.78400	944.78400			0.00	0	
AL7T	On	04/08/2022	Index Future			951.19000	951.19000	956.18200	956.18200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			805.71900	805.71900	810.66900	810.66900			0.00	0	1
ALBI	On	03/02/2022	Index Future			815.00300	815.00300	820.01300	820.01300			0.00	0	
ALBI	On	05/05/2022	Index Future			824.62800	824.62800	829.69900	829.69900			0.00	0	
ALBI	On	04/08/2022	Index Future			834.57600	834.57600	839.70900	839.70900			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			295.19300	295.19300	295.62400	295.62400			0.00	0	4
IGOV	On	03/02/2022	Index Future			298.66700	298.66700	299.10300	299.10300			0.00	0	
IGOV	On	05/05/2022	Index Future			302.26500	302.26500	302.70700	302.70700			0.00	0	
IGOV	On	04/08/2022	Index Future			305.98200	305.98200	306.43000	306.43000			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	18/08/2021	Jibar Future			3.68500	96.31500	3.69500	96.30500			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.71500	96.28500	3.72500	96.27500			0.00	0	30,00
JIBAR f	On	20/10/2021	Jibar Future			3.81000	96.19000	3.81000	96.19000			0.00	0	
JIBAR f	On	17/11/2021	Jibar Future			3.85000	96.15000	3.83000	96.17000			0.00	0	
JIBAR f	On	15/12/2021	Jibar Future			3.97500	96.02500	3.96500	96.03500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			4.03000	95.97000	4.01000	95.99000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.22000	95.78000	4.21000	95.79000			0.00	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
JIBAR f On 15/06/2022 Jibar Future			4.61000	95.39000	4.56500	95.43500			0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.83000	95.17000	4.78000	95.22000			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.13500	94.86500	5.07000	94.93000			0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.32500	94.67500	5.26500	94.73500			0.00	0	
JIBAR f On 21/06/2023 Jibar Future			5.54500	94.45500	5.47500	94.52500			0.00	0	
Total Jibar Future									0.00	0	30,47
Total For JIBAR FUTURE									0.00	0	30,47
Total for Jibar									0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			0.00	0	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5
Total for Interest Rate Swap									0.00	0	5
Total for Derivatives :									43,151,963.29	481	1,111,15
ABCPI On 07/12/2023 Spot Bond			2.32000	315.50666	2.32000	315.47832			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.83613			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.16340			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.11339	9.65000	101.08736			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.15445			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.86149			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.24307			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN11 On 11/11/2022 Spot Bond					0.00000	100.76018			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	102.03501				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.80309				0.00	0	10,000,00
Total ABFN21 SPOT										0.00	0	10,000,00
Total For ABFN21										0.00	0	10,000,00
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.98327				0.00	0	500,000,00
Total ABFN22 SPOT										0.00	0	500,000,00
Total For ABFN22										0.00	0	500,000,00
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.33086				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.23201				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.60599				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	101.00652				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.58240				0.00	0	60,000,00
Total ABFN28 SPOT										0.00	0	60,000,00
Total For ABFN28										0.00	0	60,000,00
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.74530				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.73017				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.04304				0.00	0	40,000,00
Total ABFN31 SPOT										0.00	0	40,000,00
Total For ABFN31										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
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.57107				0.00	0	30,000,00
Total ABFN32 SPOT										0.00	0	30,000,00
Total For ABFN32										0.00	0	30,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.27015				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.30115				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.64988				0.00	0	20,000,00
Total ABFN35 SPOT										0.00	0	20,000,00
Total For ABFN35										0.00	0	20,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.86753				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.39645				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.25704				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.91792				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.21016				0.00	0	30,000,00
Total ABFN40 SPOT										0.00	0	30,000,00
Total For ABFN40										0.00	0	30,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.51451				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.06556				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.38081				0.00	0	
Total ABFN43 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.39140				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.39902				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.68472				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.97131				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.01985				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.68768				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.54182				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.66307				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.42780				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.39503				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.98993				0.00	0	900,000,00
Total ABJ02 SPOT										0.00	0	900,000,00
Total For ABJ02										0.00	0	900,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	100.94167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.70500	3.70500	3.70500	151.73509				0.00	0	1,453,52
Total ABKI03 SPOT										0.00	0	1,453,52
Total For ABKI03										0.00	0	1,453,52
ABKI03 On 13/10/2021 Spot Bond			100.00000	111.30613	100.00000	111.04309				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.93000	6.93000	6.93000	145.23477				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.12521	100.00000	25.06924				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.53000	2.53000	2.53000	152.13716				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.65500	3.65500	3.65500	201.49608				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.47000	4.47000	4.47000	224.89026				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.63500	6.63500	6.63500	105.06898				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.30500	7.30500	7.30500	115.40892				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.67500	106.02149	4.67500	106.00818				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.16500	107.94050	5.16500	107.92555				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS16 On 11/11/2025 Spot Bond			6.99000	114.93347	6.99000	114.91201			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.08000	115.00431	8.08000	114.97956			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.60500	112.06817	5.60500	112.05133			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.66500	108.37498	7.66500	108.35283			0.00	0	350,000,0€
Total ABS7 SPOT									0.00	0	350,000,0€
Total For ABS7									0.00	0	350,000,0€
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.83597	100.00000	13.80551			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.67000	319.99623	1.67000	319.97310			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.09000	172.96214	1.09000	172.95237			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.18000	10.18000	10.18000	102.78154			0.00	0	50,000,0€
Total ABX01 SPOT									0.00	0	50,000,0€
Total For ABX01									0.00	0	50,000,0€
ACL097 On 20/12/2025 Spot Bond					0.00000	100.89908			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.87135			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.83691			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.84110			0.00	0	
Total ACL145 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 ACL145										0.00	0	
ACL18 On 20/09/2022 Spot Bond					0.00000	100.48960				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.86884				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.86884				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.89245				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.89245				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 On 30/01/2023 Spot Bond					0.00000	158.91235				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	161.91082				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 On 20/12/2023 Spot Bond					0.00000	100.82444				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.81887				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.79804				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.95010				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.99778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.03578				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.07094				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.60541				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.24169				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.67934				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.63473				0.00	0	789,000,00
Total AGT01 SPOT										0.00	0	789,000,00
Total For AGT01										0.00	0	789,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.56044				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.38551				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.10865				0.00	0	220,000,00
Total AGT04 SPOT										0.00	0	220,000,00
Total For AGT04										0.00	0	220,000,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.33742				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.34977				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A3 On 18/07/2026 Spot Bond			7.60500	105.34733	7.60500	100.74926				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.36845				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.43063				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.50820				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.29374				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.17228				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.21499				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.32500	111.30677	6.32500	111.28762				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.28229				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.37200				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.36585				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.40829				0.00	0	
Total AHF6A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.76496				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.28221				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.37191				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.99952				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.36894				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.19251				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.32707				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.29343				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.41677				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.37417				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.17875				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.06674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.38000	110.10584	7.38000	110.08404				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.78500	105.48247	7.78500	105.46059				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.23500	95.21532	11.23500	95.18705				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.78500	179.52768	5.78500	179.49489				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.37591				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.60355				0.00	200,000,000	200,000,000
Total APF06 SPOT										0.00	200,000,000	200,000,000
Total For APF06										0.00	200,000,000	200,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.94544				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.44478				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.07485				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.45176				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.97013				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF15 On 24/02/2023 Spot Bond					0.00000	101.43016				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.01816				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.82000	239.69422	4.82000	239.65660				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.83500	217.11223	4.83500	217.07806				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.06500	172.17513	2.06500	172.16087				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.11000	172.13898	2.11000	172.12451				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.52500	191.39807	4.52500	191.36955				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN16 On 08/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	99.88261				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	

Contract 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 ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.96465				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.69714				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.98500	107.70291	4.98500	107.68561				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.75363				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.76503				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.83852				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.54908				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.75372				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.08056				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.96188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.75551				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.92760				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	99.86482				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	99.82401				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.95258				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.74680				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.81611				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.04501				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.05500	4.05500	4.05500	107.03910				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.95500	4.95500	4.95500	97.60584				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.77274				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	100.88269				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.01486				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.00194				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.09500	106.19244	5.09500	106.17506				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.82995				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.75358				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.80312				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.79524				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.79524				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.13093				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.95482				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.77993				0.00	0	
Total ASN373 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 ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.80909				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.20394				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.88446				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.88446				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.53642				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.78688				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	99.87984				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.84042				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.78132				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.92010				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.97868				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.65891				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN441 On 22/06/2023 Spot Bond					0.00000	100.71872				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.74175				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.98953				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.70436				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.70836				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.37274				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.37627				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.41803				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.23411				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.84572				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/07/2023 Spot Bond					0.00000	100.17838				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.20911				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.22517				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.80616				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.96177				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	106.74257				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	104.72386				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.80338				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.91116				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.89343				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.56005				0.00	0	
Total ASN493 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 ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.79824				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.78876				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.78876				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.78259				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.25861	9.00000	109.84353				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.14556	8.18000	110.22227				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.73000	99.61276	8.73000	99.58951				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.73000	99.61276	8.73000	99.58951				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.29061	9.10000	100.26636				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.35134	11.05000	100.32201				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.34979	11.00000	100.32060				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.33427	10.50000	100.30637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	100.33427	10.50000	100.30637				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.69871				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.13949				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN540 On 28/11/2022 Spot Bond					0.00000	101.78478				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN540 On 31/07/2023 Spot Bond			10.60000	100.33737	10.60000	100.30921				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN550 On 31/01/2024 Spot Bond			10.47000	100.22398	10.47000	100.30551				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN550 On 31/01/2024 Spot Bond			10.55000	100.33582	10.55000	100.30779				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	100.10783				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.26759				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN560 On 04/09/2024 Spot Bond					0.00000	101.08443				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN570 On 13/02/2023 Spot Bond					0.00000	100.89215				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57 On 20/12/2022 Spot Bond					0.00000	100.75361				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.81237				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	99.91659				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58 On 07/09/2021 Spot Bond					0.00000	100.92837				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58 On 13/02/2022 Spot Bond					0.00000	99.97111				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58 On 14/03/2022 Spot Bond					0.00000	101.07338				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	102.15084				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	100.25419	9.22000	100.22992				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.48594				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.42801				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.27995				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.29879				0.00	0	
Total ASN601 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 ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.45193				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.13718				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.16984				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.85106				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.09008				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.84376				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 10/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61: On 11/08/2021 Spot Bond					0.00000	101.69432				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.46751				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/08/2021 Spot Bond					0.00000	101.62680				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 13/08/2021 Spot Bond					0.00000	101.26158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	101.20632				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	99.92258				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN622 On 19/08/2021 Spot Bond					0.00000	101.16122				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN623 On 21/12/2026 Spot Bond					0.00000	100.79797				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 25/08/2021 Spot Bond					0.00000	101.05651				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN625 On 25/11/2021 Spot Bond					0.00000	101.05651				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN626 On 28/02/2024 Spot Bond					0.00000	101.56419				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 08/09/2021 Spot Bond					0.00000	100.80432				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN631 On 02/04/2026 Spot Bond					0.00000	100.65853				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	101.09511				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	101.07191				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63 On 05/06/2023 Spot Bond					0.00000	100.99462				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63 On 27/09/2021 Spot Bond					0.00000	100.64384				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64 On 30/09/2021 Spot Bond					0.00000	103.68481				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64 On 01/10/2021 Spot Bond					0.00000	100.52474				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.13508				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.63249				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.52422				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64 On 20/10/2021 Spot Bond					0.00000	100.27385				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65 On 22/10/2021 Spot Bond					0.00000	100.61525				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65 On 27/10/2021 Spot Bond					0.00000	100.19059				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65 On 29/10/2021 Spot Bond					0.00000	101.19348				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000.00	2,500,000,000	670,000,000	
Total ASN658 SPOT									250,000,000,000.00	2,500,000,000	670,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN658									50,000,000,000,000.00	2,500,000,000	670,000,000
ASN65 On 12/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000
Total ASN659 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For ASN659									10,000,000,000,000.00	5,000,000,000	5,000,000,000
ASN66 On 11/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000
Total ASN660 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For ASN660									10,000,000,000,000.00	5,000,000,000	5,000,000,000
BAW21 On 24/03/2022 Spot Bond			5.35000	105.91319	5.35000	105.89800			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.53948	9.30000	103.51391			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.29668			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.31054			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.19233			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.02246			0.00	0	0
Total BAW30 SPOT									0.00	0	0
Total For BAW30									0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	100.58862			0.00	0	0
Total BAW31 SPOT									0.00	0	0
Total For BAW31									0.00	0	0
BAW33 On 13/10/2023 Spot Bond			6.33000	101.66286	6.33000	101.64556			0.00	0	0
Total BAW33 SPOT									0.00	0	0
Total For BAW33									0.00	0	0
BAW34 On 09/10/2023 Spot Bond					0.00000	101.23179			0.00	0	0
Total BAW34 SPOT									0.00	0	0
Total For BAW34									0.00	0	0
BAW35 On 18/02/2022 Spot Bond					0.00000	100.04387			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 BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.58007				0.00	200,000,000	200,000,000
Total BAW36 SPOT										0.00	200,000,000	200,000,000
Total For BAW36										0.00	200,000,000	200,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.30025				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.95342				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.52500	8.52500	8.52500	105.26668				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.79000	10.79000	10.79000	109.36279				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.87243				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.74633				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.84063				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.84079				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.85313				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.20846				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.98190				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.96876				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.01038				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.98136				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.00975				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.95267				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.00959				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.95346				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.00987				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.98147				0.00	0	80,000,00
Total BAYA88 SPOT										0.00	0	80,000,00
Total For BAYA88										0.00	0	80,000,00
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.94464				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.98153				0.00	0	
Total BAYA90 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 BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.92507				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.15156				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.15156				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.18020				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 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	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.15225				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.41819				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.20911				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.73500	7.73500	7.73500	104.51405				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.04569				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.68534				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.59717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.04284				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.31500	109.69275	7.31500	109.67133				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.38590				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	99.89092				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.32500	99.86156	6.32500	99.84428				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.81718				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.43354				0.00	0	140,000,00
Total BGL15 SPOT										0.00	0	140,000,00
Total For BGL15										0.00	0	140,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.61725				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.92108				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.05607				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.93512				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGT01 On 12/09/2022 Spot Bond					0.00000	104.71450				0.00	0	520,000,00
Total BGT01 SPOT										0.00	0	520,000,00
Total For BGT01										0.00	0	520,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.16223				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.03084				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.31544				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.06500	109.66033	6.06500	109.64253				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.91185				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.04720				0.00	0	300,000,00
Total BID13 SPOT										0.00	0	300,000,00
Total For BID13										0.00	0	300,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.06173				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.25417				0.00	0	150,000,00
Total BID15 SPOT										0.00	0	150,000,00
Total For BID15										0.00	0	150,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.21431				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.53619				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.76700				0.00	0	
Total BNPP04 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 BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	97.20100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	66.87100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 11/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	56.77900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 01/12/2021 Spot Bond					0.00000	100.92147				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.27520				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.91188				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.60062				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.05700				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.40799				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.12081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.41181				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.44276				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.10714				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.11211				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.11644				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.01530				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.68201				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.68770				0.00	200,000,000	200,000,000
Total CBL29 SPOT										0.00	200,000,000	200,000,000
Total For CBL29										0.00	200,000,000	200,000,000
CCT01 On 23/06/2023 Spot Bond			7.23000	110.85076	7.23000	110.82925				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.46000	112.35005	7.46000	112.32757				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT03 On 15/03/2025 Spot Bond			8.23000	113.48695	8.23000	113.46209				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.50000	103.68921	9.50000	102.37364				0.00	0	568,421,0€
Total CCT04 SPOT										0.00	0	568,421,0€
Total For CCT04										0.00	0	568,421,0€
CGR42 On 03/08/2023 Spot Bond					0.00000	100.17906				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.01987				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.23657				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.57691				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.68929				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.41633				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.44172				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	165.26441	3.14000	165.16345				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.03500	2.03500	2.03500	164.71817				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.04950	4.77000	109.82700				0.00	0	
Total CLN315 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 CLN315										0.00	0	
CLN315 On 20/03/2023 Spot Bond					0.00000	103.07100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.50402				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.09500	112.23194	7.09500	112.21067				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	114.86540	8.70700	119.54700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.09923				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.27343				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	106.08099				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2024 Spot Bond			10.98000	103.18114	10.98000	103.15116				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	115.10800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	120.06943	6.50000	117.14700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.57200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.81609				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.92425				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.92492				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.03500	172.19924	2.03500	172.18511				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.23000	139.19188	5.23000	139.16862				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.67000	137.20438	5.67000	137.17985				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	102.19900				0.00	0	
Total CLN455 SPOT										0.00	0	
Total For CLN455										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	99.90803				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.30383				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.34370				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.52500	106.13364	6.52500	106.11513				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond										0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN465 On 14/03/2022 Spot Bond					0.00000	101.22832				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.84286				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.00347				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.85896				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	80.61572	100.00000	80.44600				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.35253				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.02000	102.92867	6.02000	102.91200				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.32500	102.95742	6.32500	102.94000				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.99754				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.95355				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.21959				0.00	0	
Total CLN495 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 CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.72500	113.51715	6.72500	113.49675				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.15191				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.50826				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.53663				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.94887				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.84097				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.16170				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.94607				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	95.13244				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	104.04146	9.96000	104.01398				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.81435	10.01000	102.78692				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.34000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.10773	9.60000	102.16341				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.91542				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.16529				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.88658	9.20000	103.86120				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.02128				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.66124				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.08653				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.12014				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.39310				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.91542				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.88556				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 ² On 18/07/2025 Spot Bond					0.00000	100.38729				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 ⁵ On 18/07/2025 Spot Bond			8.96000	105.21252	8.96000	105.18747				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 ⁶ On 18/07/2023 Spot Bond					0.00000	99.26324				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 ⁷ On 25/01/2023 Spot Bond					0.00000	100.25232				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 ⁰ On 17/01/2024 Spot Bond					0.00000	100.44025				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 ¹ On 20/12/2023 Spot Bond					0.00000	142.38700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 ² On 30/05/2022 Spot Bond					0.00000	101.15073				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 ⁵ On 17/01/2024 Spot Bond					0.00000	101.54401				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 ⁶ On 21/08/2026 Spot Bond			8.43000	106.16153	8.43000	106.13732				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 ⁷ On 29/03/2025 Spot Bond			8.48000	108.58196	8.48000	108.55745				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 ⁸ On 12/11/2025 Spot Bond			8.57000	108.07880	8.57000	108.05416				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 ⁰ On 18/04/2028 Spot Bond					0.00000	313.61044				0.00	0	
Total CLN55 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 CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	99.92201				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.98541				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.26811				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.48689				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	117.48300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.99979				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.36485	10.19000	102.37936				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.43000	108.58761	8.43000	108.56324				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.01483				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	99.83782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.04622				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.09562				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.99981				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.66000	107.07997	8.66000	107.05530				0.00	0	270,000,00
Total CLN571 SPOT										0.00	0	270,000,00
Total For CLN571										0.00	0	270,000,00
CLN571 On 12/11/2025 Spot Bond					0.00000	99.98459				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.90770				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.96869				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.37153				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.67480				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.01451				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN582 On 30/05/2022 Spot Bond					0.00000	101.08188				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.03800				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.33745				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	101.05257				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.32484				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.99732				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.83635				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.85576				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.89252				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.72658				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.65000	143.35251	3.65000	115.48179				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.24653				0.00	0	
Total CLN593 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 CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.67034				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.24653				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.94132				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.63680				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.90937				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.85576				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.85576				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.13965				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.02455				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	99.98637				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.10158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.38421				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.22477				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.62224	9.32000	102.59671				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 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	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.28483				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.90431				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	101.02320				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	101.18163				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	101.08205				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.65450				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2029 Spot Bond					0.00000	98.39000				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN617 On 20/12/2024 Spot Bond					0.00000	102.37406				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.45062				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	101.05254				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.20732				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.20662				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.28807				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.76600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.25665				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.33500	104.07403	6.33500	104.05639				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.50887				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.46802				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.80500	62.97187	11.80500	83.51510				0.00	0	
Total CLN628 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 CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.27452				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.13000	105.78423	9.13000	105.75814				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.50197				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.27233				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.67321				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.01438				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.52172				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.21488				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.49508				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.56425				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	99.98677				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.63292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.33935				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.22161				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.83955				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.20552				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.84102				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.49508				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.11118				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.49508				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.19626				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.49508				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN655 On 22/03/2030 Spot Bond					0.00000	102.41900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.98950				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.63607				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.51119				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.47100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.67500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	113.99700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.47400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.54252				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.76165				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.79829				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.07571				0.00	0	
Total CLN668 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 CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.63456				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.25041				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.65589				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.97191				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.22295	143.86881	4.22295	116.90193				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.22295	143.86881	4.22295	116.90268				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.69034				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.78222				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.81601				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.54907				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.72020				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.94337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.78000				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.80222				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.26444				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.95471				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.95449				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.83683				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.64759				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.83692				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.81159				0.00	0	
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	87.95401				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	86.39665				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN699 On 21/12/2026 Spot Bond					0.00000	104.34258				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.00736				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.74653				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.87954				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.45059				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.53380				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.89907				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.82815				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.92860				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.81725				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.63798				0.00	0	
Total CLN710 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 CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.88572				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.84553				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	99.98747				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.82280				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.82280				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.82280				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.65843				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.83712				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.63735				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.96551				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.96650				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.68877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.75482				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.75482				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.75482				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.76869				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.76869				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.76869				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.23726				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.29772				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.95046				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.85376				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN735 On 12/09/2022 Spot Bond					0.00000	99.98338				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	93.00317				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.90638				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.94795				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.55100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.58415				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.47211				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.84738				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.13609				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.17033				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.16257				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.39086				0.00	0	
Total CLN746 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 CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.83688				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.16499				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.83140				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.60269				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.21743				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.51925				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.77995				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.75662				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.52245				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	100.19084				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.16057				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	91.26066				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.73500	104.53571	7.73500	104.51405				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.90930				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.92500	109.34239	7.92500	109.31917				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			9.70500	108.22494	9.70500	108.19693				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			6.44500	111.26983	6.44500	111.25055				0.00	0	50,290,000,00
Total COJG01 SPOT										0.00	0	50,290,000,00
Total For COJG01										0.00	0	50,290,000,00
COT01 On 03/04/2023 Spot Bond			7.16000	106.21550	7.16000	106.19509				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.49000	97.74020	11.49000	97.71037		4,596,000,000,000.00		400,000,000	100,000,00	
Total COT02 SPOT								4,596,000,000,000.00		400,000,000	100,000,00	
Total For COT02								4,596,000,000,000.00		400,000,000	100,000,00	
COT03 On 05/06/2028 Spot Bond			10.08000	98.72673	10.08000	98.70020				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			9.52500	9.52500	9.52500	106.45708				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.98516				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.83686				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.74769				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.48331				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.84354				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.22241				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.00334				0.00	0	
Total DNG100 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DNG100									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.81130			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.72754			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.01933			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.92224			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.83592			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.47371			0.00	200,000,000	200,000,000
Total DSY02 SPOT									0.00	200,000,000	200,000,000
Total For DSY02									0.00	200,000,000	200,000,000
DSY03 On 21/11/2024 Spot Bond			8.83000	8.83000	8.83000	106.85519			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.27257			0.00	0	150,000,000
Total DSY04 SPOT									0.00	0	150,000,000
Total For DSY04									0.00	0	150,000,000
DSY05 On 21/08/2023 Spot Bond					0.00000	99.82175			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.72500	109.29978	6.72500	109.27981		32,064,541,760,000.00	4,767,961,600	6,046,839,500	
Total DV23 SPOT								32,064,541,760,000.00	4,767,961,600	6,046,839,500	
Total For DV23								32,064,541,760,000.00	4,767,961,600	6,046,839,500	
DV23/R On 27/02/2023 Spot Bond			100.00000	40.28985	100.00000	40.19969		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	40.28985	100.00000	40.19969		0.00	0		
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								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
DV24 On 18/02/2024 Spot Bond			6.19500	107.87167	6.19500	107.85349				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.84328	9.69000	99.81718				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.84328	9.69000	99.81718				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.41000	93.34221	11.41000	93.31360				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	99.83682	10.10000	99.80965				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.83682	10.10000	99.80965				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	101.08579				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.47831				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.64809				0.00	580,000,000	1,730,000,000
Total DVF22B SPOT										0.00	580,000,000	1,730,000,000
Total For DVF22B										0.00	580,000,000	1,730,000,000
DVF22k On 24/10/2022 Spot Bond					0.00000	100.39463				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.89214				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.30302				0.00	0	400,000,000
Total DVF25 SPOT										0.00	0	400,000,000
Total For DVF25										0.00	0	400,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	96.11412				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.07646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	98.36798				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.46956				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.12374				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	95.57968				0.00	0	490,000,00
Total DVFB28 SPOT										0.00	0	490,000,00
Total For DVFB28										0.00	0	490,000,00
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.13070				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	99.99719				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	99.79907				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.73000	106.28918	5.73000	106.27287				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.63500	111.84098	6.63500	111.82114				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.08000	109.69726	5.08000	109.67936				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.98500	95.58799	4.98500	95.57264				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/I On 31/01/2037 Spot Bond			2.25000	135.06151	2.25000	135.04968				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.79500	146.93539	3.79500	146.91645				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.87800	132.40896	3.87800	132.39158				0.00	0	180,000,00
Total EL29 SPOT										0.00	0	180,000,00
Total For EL29										0.00	0	180,000,00
EL30 On 29/07/2030 Spot Bond			3.85000	128.79445	3.85000	128.77765				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.72000	111.68192	4.72000	111.66470				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.95500	97.67427	4.95500	97.65867				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	135.06151	2.25000	135.04968				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	158.30405				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	155.77288				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	120.38277				0.00	0	
Total ELN006 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	119.39822				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	117.71800				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	109.36330				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	110.65302				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.91910				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	105.92332				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	107.70968				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.15000	104.83342	9.15000	104.80794				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			10.82500	10.82500	10.82500	97.54988				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.17500	11.17500	11.17500	101.81698				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.23000	104.63001	9.23000	103.22612				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.23000	9.23000	9.23000	104.20016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.32500	11.32500	11.32500	77.05016				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.36500	10.36500	10.36500	102.56908				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.32500	11.32500	11.32500	96.53620				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.06964				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.92563				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.95223				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.88350				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.86003				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.01357				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	101.11935				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	101.19821				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.01369				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.85209				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	101.00025				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.02845				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.39037				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.98541				0.00	200,000,000	200,000,000
Total EQT005 SPOT										0.00	200,000,000	200,000,000
Total For EQT005										0.00	200,000,000	200,000,000
EQT00 On 30/10/2023 Spot Bond					0.00000	100.18341				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.74350				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	99.91623				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.92024				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.90976				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.91943				0.00	0	
Total ERS3C7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.91538				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.92158				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.92349				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.91132				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.98500	105.98453	5.98500	105.96754				0.00	0	620,000,00
Total ES23 SPOT										0.00	0	620,000,00
Total For ES23										0.00	0	620,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.47844	10.00000	100.45179				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.28000	101.18612	8.28000	101.16370			89,312,367,384,000.00	10,786,517,800	6,887,728,80	
Total ES26 SPOT									89,312,367,384,000.00	10,786,517,800	6,887,728,80	
Total For ES26									89,312,367,384,000.00	10,786,517,800	6,887,728,80	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.81591	7.85000	102.79429				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.21500	78.76962	11.11500	79.28743			14,669,424,113,000.00	1,308,018,200	6,565,329,40	
Total ES33 SPOT									14,669,424,113,000.00	1,308,018,200	6,565,329,40	
Total For ES33									14,669,424,113,000.00	1,308,018,200	6,565,329,40	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.04663	7.50000	103.02601				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.78500	77.23187	11.67500	77.87930			199,277,380,351,000.00	16,909,408,600	9,977,364,60	
Total ES42 SPOT									199,277,380,351,000.00	16,909,408,600	9,977,364,60	
Total For ES42									199,277,380,351,000.00	16,909,408,600	9,977,364,60	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.51009	8.50000	102.48678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.94150				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.05049				0.00	200,000,000	200,000,000
Total EXX05 SPOT										0.00	200,000,000	200,000,000
Total For EXX05										0.00	200,000,000	200,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.82994				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.90645				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.87499				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.93164				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.92820				0.00	400,000,000	200,000,000
Total FIFB17 SPOT										0.00	400,000,000	200,000,000
Total For FIFB17										0.00	400,000,000	200,000,000
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.20036				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.68072				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.83295				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.09271				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.09920				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.76191				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.43160				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.10595				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.73523				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.68521				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.29035				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.23201				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.93000	106.76267	8.93000	106.73719				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.09765				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.73887				0.00	0	
Total FRB29 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 FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.14500	102.58164	8.14500	102.55927				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.09500	172.95809	1.09500	172.94829				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.83800	318.82815	1.83800	318.80366				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.51500	2.51500	2.51500	152.21305				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.64500	201.64130	3.64500	201.61599				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	107.44654				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	215.30586				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.25500	92.03042	5.25500	92.01489				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.25000	91.73883	5.25000	91.72344				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.24513	6.24513	6.24513	82.21407				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.30587	6.30587	6.30587	81.47324				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	145.72446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC170 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	
FRC180 On 06/08/2023 Spot Bond					0.00000	93.50922				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC200 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	
FRC208 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	
FRC220 On 31/01/2022 Spot Bond			2.14500	172.11087	2.14500	172.09625				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC230 On 31/01/2022 Spot Bond			3.00500	171.42311	3.00500	171.40460				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC250 On 13/02/2022 Spot Bond					0.00000	99.96296				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC250 On 14/03/2022 Spot Bond					0.00000	100.91546				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC250 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC250 On 17/07/2027 Spot Bond					0.00000	102.06099				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC260 On 06/08/2023 Spot Bond					0.00000	101.66066				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond					0.00000	100.19342				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.30573				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.22615				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.90633				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.66485				0.00	0	900,000,00
Total FRC282 SPOT										0.00	0	900,000,00
Total For FRC282										0.00	0	900,000,00
FRC28: On 11/11/2024 Spot Bond					0.00000	99.99968				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.83836				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.62579				0.00	0	520,000,00
Total FRC286 SPOT										0.00	0	520,000,00
Total For FRC286										0.00	0	520,000,00
FRC28: On 20/12/2022 Spot Bond					0.00000	100.79111				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.77918				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	99.92698				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	99.92564				0.00	0	
Total FRC297 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 FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.04494				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.03713				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	102.25781				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	101.36704				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	100.08593				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	101.07641				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	102.90173				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.77441				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.88958				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.97563				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	99.80111				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.96650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.19594				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.87848				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.97543				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.99774				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.89912				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.59330				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.87965				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.58633				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.11959				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.06655				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.40237				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(O)n 31/05/2024 Spot Bond					0.00000	101.75559				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(O)n 13/09/2021 Spot Bond					0.00000	102.30175				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(O)n 25/04/2023 Spot Bond					0.00000	102.73034				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(O)n 07/12/2023 Spot Bond					0.00000	101.47590				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(O)n 20/02/2024 Spot Bond					0.00000	101.72519				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(O)n 20/12/2024 Spot Bond					0.00000	101.15290				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(O)n 17/08/2021 Spot Bond					0.00000	101.15767				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(O)n 21/12/2027 Spot Bond					0.00000	100.80909				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(O)n 15/10/2022 Spot Bond					0.00000	100.43162				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(O)n 20/12/2025 Spot Bond					0.00000	101.04733				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(O)n 27/03/2024 Spot Bond					0.00000	101.14443				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(O)n 31/07/2023 Spot Bond					0.00000	100.22097				0.00	0	
Total FRC348 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.20962				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.19036				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.22949				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.60662				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.21285				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.67244				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.21318				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.20817				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.21079				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.15286				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.21321				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.20300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.20042				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.64599				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.98555				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.43803				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.51501				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.31349				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	101.00955				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.13851				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.77030				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.26433				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.27107				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC371 On 25/04/2023 Spot Bond					0.00000	100.28749				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.28619				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	101.50993				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.32540				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.78500	2.78500	2.78500	171.58100				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.72500	2.72500	2.72500	171.62917				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.70500	2.70500	2.70500	171.64524				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.45000	102.61214	4.45000	102.59712				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.83500	109.80420	4.83500	109.78700				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.37553				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.87416				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.45036				0.00	0	60,000,00
Total FRJ22 SPOT										0.00	0	60,000,00

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 FRJ22										0.00	0	60,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.19086				0.00	0	10,000,00
Total FRJ23 SPOT										0.00	0	10,000,00
Total For FRJ23										0.00	0	10,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.68263				0.00	0	530,000,00
Total FRJ24 SPOT										0.00	0	530,000,00
Total For FRJ24										0.00	0	530,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.75300				0.00	0	6,260,000,00
Total FRJ25 SPOT										0.00	0	6,260,000,00
Total For FRJ25										0.00	0	6,260,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.71691				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.56812				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.71639				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.83259				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.72861				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.43800	4.43800	4.43800	97.02265				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.80500	4.80500	4.80500	110.21313				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.78986				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.25964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.94500	108.25853	4.94500	108.24126				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.77000	218.47917	4.77000	218.44513				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.08500	106.32869	5.08500	106.31134				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	217.81289				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.38000	147.92530	3.38000	147.90785				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.29836	3.70500	127.28225				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.88500	109.09838	4.88500	109.08115				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.92000	215.34028	4.92000	215.30586				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.97000	214.30603	4.97000	214.27151				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.91000	120.48517	2.91000	150.22918				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.00000	213.68837	5.00000	213.65380				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.08500	106.32869	5.08500	106.31134				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.33500	193.55815	4.33500	193.53027				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.83500	96.66556	5.83500	96.64786				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.22500	194.82148	4.22500	194.79401				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.28500	194.13122	4.28500	194.10354				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.51000	203.50980	5.51000	203.47409				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.78500	97.27595	5.78500	97.25827				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.08500	5.08500	5.08500	106.31134				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.06500	106.60184	5.06500	106.58451				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.09500	196.32676	4.09500	196.29976				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.28000	208.02590	5.28000	207.99066				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.22500	194.82148	4.22500	194.79401				0.00	0	
Total FRS142 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.22500	194.82148	4.22500	194.79401				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.62600	201.86928	3.62600	201.84405				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.68000	146.46649	3.68000	146.44806				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.84500	172.35209	1.84500	172.33882				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.57500	190.83425	4.57500	190.80555				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.61500	190.38456	4.61500	190.35572				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.65000	146.61162	3.65000	146.59328				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.09000	196.38493	4.09000	196.35793				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.62500	4.62500	4.62500	190.24346				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	15.91685				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.73227				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.38891				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.42766				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.84842				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.74539				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	172.14444				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	192.03894				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	146.47544				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	173.82370				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	28.53140				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.02047				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.03272				0.00	300,000,000	100,000,000
Total FRS199 SPOT										0.00	300,000,000	100,000,000
Total For FRS199										0.00	300,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	99.98535				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	101.19070				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.44228				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.24712				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.69799				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.03217				0.00	0	
Total FRS222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.80909				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.31984				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	99.92325				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	102.39863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.94062				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	115.30842				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	101.98130				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.78592				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	80.58412				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.59624				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	110.23923				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.53115				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.58271				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24{ On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25{ On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25{ On 31/01/2022 Spot Bond					0.00000	100.15286				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25{ On 31/01/2022 Spot Bond					0.00000	100.15318				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25{ On 22/02/2024 Spot Bond					0.00000	99.66271				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25{ On 31/01/2022 Spot Bond					0.00000	100.15221				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25{ On 02/03/2024 Spot Bond					0.00000	100.97800				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25{ On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25{ On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25{ On 23/01/2024 Spot Bond					0.00000	105.53651				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25{ On 24/03/2022 Spot Bond					0.00000	101.53536				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26{ On 25/03/2024 Spot Bond					0.00000	101.12082				0.00	0	
Total FRS260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.41113				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.76886				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	105.60135				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.77462				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	103.46367				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.95018				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	98.85391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.35719				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.93000	1.93000	1.93000	318.16554				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.67000	319.99623	1.67000	319.97310				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.67000	1.67000	1.67000	319.97310				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.08500	172.96620	1.08500	172.95645				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.08500	172.96620	1.08500	172.95645				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.10509				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.78500	101.86161	4.78500	101.84579				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.29000	72.40700	4.29000	110.93077				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.80000	2.80000	2.80000	150.77861				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	149.38468				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS90 On 07/12/2023 Spot Bond			2.73000	2.73000	2.73000	312.68411				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.10500	5.10500	5.10500	107.35374				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.24000	115.19798	6.24000	115.17864				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.53000	111.50693	6.53000	111.48746				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.07000	113.75203	7.07000	113.73045		14,140,000,000,000.00		2,000,000,000	1,004,305,10	
Total FRX26 SPOT								14,140,000,000,000.00		2,000,000,000	1,004,305,10	
Total For FRX26								14,140,000,000,000.00		2,000,000,000	1,004,305,10	
FRX27 On 07/03/2027 Spot Bond			7.20000	117.88844	7.20000	117.86579				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.74000	113.07467	7.74000	113.05134				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.46500	107.96887	8.46500	107.94455				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.73500	109.38772	8.73500	109.36188				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.00500	114.05881	9.00500	114.03137				0.00	0	26,900,00
Total FRX32 SPOT										0.00	0	26,900,00
Total For FRX32										0.00	0	26,900,00
FRX45 On 14/04/2045 Spot Bond			10.48000	81.04412	10.48000	81.02150				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.00413				0.00	0	
Total FS6A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.41024				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.15548				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.09869				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.13729				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.14864				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.69585				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.95350				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.11034				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.15837				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.11184				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.16932				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.63710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.60000	113.58941	3.60000	113.57529				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.69038				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.93731				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.50765				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.17500	111.22085	6.17500	111.20237				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.30156				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.30474				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.88000	105.55768	8.88000	105.53263				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.41542				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.34446				0.00	0	150,000,00
Total GRT23 SPOT										0.00	0	150,000,00
Total For GRT23										0.00	0	150,000,00
GRT24 On 09/03/2023 Spot Bond					0.00000	99.97747				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	101.22563				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.76966				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.49251				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.82316				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.53145				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.37340				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.05468				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.78778				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.73784				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.91701				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.11855				0.00	200,000,000	200,000,000
Total GRT36 SPOT										0.00	200,000,000	200,000,000
Total For GRT36										0.00	200,000,000	200,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.62058				0.00	0	
Total GRT38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.13187				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.90787				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.11728				0.00	0	800,000,00
Total GRT41 SPOT										0.00	0	800,000,00
Total For GRT41										0.00	0	800,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	99.87697				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.83279				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.29356				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.31740				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.75542				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.90280				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.37735				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.40692				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.55877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.07864				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.09098				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.98371				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.10235				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.14277				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.57488				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.09958				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.97257				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.97012				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.66287				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.62278				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	100.61140				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.27000	315.84919	2.27000	315.82122				0.00	0	900,000,00
Total HWAY23 SPOT										0.00	0	900,000,00
Total For HWAY23										0.00	0	900,000,00
HWAY2 On 07/12/2024 Spot Bond			2.62000	2.62000	2.62000	321.18818				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.84500	107.78149	9.84500	107.75287				0.00	0	1,100,000,00
Total HWAY30 SPOT										0.00	0	1,100,000,00
Total For HWAY30										0.00	0	1,100,000,00
HWAY3 On 28/02/2033 Spot Bond			4.78000	78.74845	4.78000	102.27887				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.19500	87.15119	11.19500	87.12540			151,654,607,932,000.00	13,546,637,600	14,797,473,80	
Total HWAY34 SPOT									151,654,607,932,000.00	13,546,637,600	14,797,473,80	
Total For HWAY34									151,654,607,932,000.00	13,546,637,600	14,797,473,80	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.50032	100.00000	9.47941				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.16500	86.90297	11.16500	86.87732			112,096,600,000,000.00	10,040,000,000	5,220,000,00	
Total HWAY35 SPOT									112,096,600,000,000.00	10,040,000,000	5,220,000,00	
Total For HWAY35									112,096,600,000,000.00	10,040,000,000	5,220,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.49896	100.00000	9.47805				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	100.59087				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	100.34607				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.06497				0.00	0	
Total HWF13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.22000	153.72797	2.23000	153.66345			579,465,434,076,000.00	261,020,465,800	405,606,603,00
Total I2025 SPOT									9,465,434,076,000.00	261,020,465,800	405,606,603,00
Total For I2025									9,465,434,076,000.00	261,020,465,800	405,606,603,00
I2029 On 31/03/2029 Spot Bond			3.16000	113.90419	3.13000	114.12945			542,674,468,688,000.00	171,732,426,800	259,619,523,40
Total I2029 SPOT									12,674,468,688,000.00	171,732,426,800	259,619,523,40
Total For I2029									12,674,468,688,000.00	171,732,426,800	259,619,523,40
I2033 On 28/02/2033 Spot Bond			3.97000	107.62774	3.95000	107.82837			394,868,928,614,000.00	99,463,206,200	238,864,653,60
Total I2033 SPOT									14,868,928,614,000.00	99,463,206,200	238,864,653,60
Total For I2033									14,868,928,614,000.00	99,463,206,200	238,864,653,60
I2038 On 31/01/2038 Spot Bond			4.19500	119.33564	4.18500	119.47552			117,679,789,054,500.00	28,052,393,100	356,708,910,20
Total I2038 SPOT									17,679,789,054,500.00	28,052,393,100	356,708,910,20
Total For I2038									17,679,789,054,500.00	28,052,393,100	356,708,910,20
I2046 On 31/03/2046 Spot Bond			4.28500	107.81303	4.25500	108.34028			337,632,160,593,000.00	78,793,969,800	345,205,600,50
Total I2046 SPOT									17,632,160,593,000.00	78,793,969,800	345,205,600,50
Total For I2046									17,632,160,593,000.00	78,793,969,800	345,205,600,50
I2050 On 31/12/2050 Spot Bond			4.26500	109.59438	4.25000	109.88588			112,559,254,039,500.00	26,391,384,300	379,722,843,30
Total I2050 SPOT									12,559,254,039,500.00	26,391,384,300	379,722,843,30
Total For I2050									12,559,254,039,500.00	26,391,384,300	379,722,843,30
IBL101 On 24/05/2022 Spot Bond			6.04000	6.04000	6.04000	104.22580			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.63914			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.39000	315.02793	2.39000	314.99901			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.25944			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.15441			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.93496			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.15135				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.93498				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.43094				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.07132				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.41775				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.98603				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.91651				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.46937				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.18151				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.10596				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.01289				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	99.94625				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.88782				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.88840				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.78836				0.00	300,000,000	100,000,000
Total IBL145 SPOT										0.00	300,000,000	100,000,000
Total For IBL145										0.00	300,000,000	100,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.59033				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.97754				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.02017				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.15679				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.90309				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.29012				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.26275				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.27123				0.00	0	
Total IBL157 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 IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.01408				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.06504				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.45729				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.39653				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.41042				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	99.98668				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	99.91290				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.90969				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	99.89527				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	101.05438				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.31666				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.32754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.16500	1.16500	1.16500	172.89123				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.68500	107.99731	6.68500	107.97769				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.43500	172.68285	1.43500	172.67147				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.11500	108.18467	5.11500	108.16982				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.97047				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.98863				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.13000	106.07304	8.13000	106.05008				0.00	0	1,390,000,00
Total IDCG06 SPOT										0.00	0	1,390,000,00
Total For IDCG06										0.00	0	1,390,000,00
IDCG08 On 13/05/2030 Spot Bond			9.72500	111.75110	9.72500	112.04408				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.97868				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.85000	110.10633	8.85000	110.08029				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.35775				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.98729				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.88188				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.49385				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.01374				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.80464				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.44494				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.75277				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.31466				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.29922				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.84788				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.58000	104.78119	7.58000	104.75990				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.69166				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.43042				0.00	0	388,622,20
Total INLV01 SPOT										0.00	0	388,622,20
Total For INLV01										0.00	0	388,622,20
INLV05 On 22/03/2023 Spot Bond					0.00000	104.31600				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.08516				0.00	0	1,650,000,00
Total INLV06 SPOT										0.00	0	1,650,000,00
Total For INLV06										0.00	0	1,650,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	101.09557				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.12386				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.39129				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.85398				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.75273				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.76634				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.60587				0.00	0	120,000,00
Total IPF21 SPOT										0.00	0	120,000,00
Total For IPF21										0.00	0	120,000,00
IPF22 On 14/06/2022 Spot Bond					0.00000	101.12911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.02773				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.40756				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01373				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01378				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.69321				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.16255				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.63282				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.87580				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFC35 On 10/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			900,000,000,000,000.00	89,000,000,000	34,500,000,000	
Total IPFC35 SPOT									10,000,000,000,000.00	89,000,000,000	34,500,000,000	
Total For IPFC35									10,000,000,000,000.00	89,000,000,000	34,500,000,000	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.77975				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV017/F On 31/01/2022 Spot Bond			2.75000	100.07810	2.75000	100.07066				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.98500	186.28220	4.98500	186.25213				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.82642				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.07755				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.58500	3.58500	3.58500	170.94128				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.37922				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.05500	104.87408	8.05500	104.85118				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	100.50960				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.06000	8.06000	8.06000	103.90956				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.19427				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.04000	172.19523	2.04000	172.18107				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.14716				0.00	0	
Total IV046 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 IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.67810				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.88500	187.38082	4.88500	187.35110				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.54000	103.25391	6.54000	103.23579				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.95487				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.91538				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	99.95630				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.30344				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.19984				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.11966				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.03791				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.45121				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.50907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.73969				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.13902				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.11437				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.17098				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	101.11968				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.86904				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.73721				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.99652				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.74635				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC178 On 09/07/2023 Spot Bond					0.00000	100.54864				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.99983				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.98611				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.92953				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.78263				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.03773	7.40000	101.01767				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.18942				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.19599				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.91163				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.86109				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.23187	7.23000	100.21252				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.60642				0.00	0	
Total IVC196 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC196										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.24000	102.22558	7.24000	102.13696				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.92335				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.84681				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.77039				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.69409				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.60839				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.53043				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.45260				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.39708				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.28879				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.13212				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.05397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	98.97594				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.98269				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.02500	103.82859	6.02500	103.81167				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.86845				0.00	0	300,000,00
Total KAP012 SPOT										0.00	0	300,000,00
Total For KAP012										0.00	0	300,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	101.31894				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.34317				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.04969				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.26315				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.82179				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.56981				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP019 On 28/07/2024 Spot Bond					0.00000	100.21600				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.98652				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.67000	126.62274	8.67000	126.59354				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.56806				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	97.35676				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.00500	104.30226	7.00500	104.28264				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.94098				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.02500	106.87437	9.02500	106.84859				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.46139				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.93500	96.28198	11.93500	96.25166				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.07500	101.13920	10.07500	101.11205				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	99.89797				0.00	0	
Total LBK30 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 LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.14012				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.01445				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.61585				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.75307				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.34075				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	87.72483				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.41351				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.53500	107.58637	6.53500	107.56747				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.70405				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.00484				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.92027				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.88661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.07825				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.94918				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.51348				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.87621				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.87255				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	99.93812				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.12486				0.00	0	2,500,000.00
Total MBF063 SPOT										0.00	0	2,500,000.00
Total For MBF063										0.00	0	2,500,000.00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.91598				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.71801				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	99.93485				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.92915				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 ¹ On 28/05/2022 Spot Bond					0.00000	100.92146				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 ¹ On 28/05/2024 Spot Bond					0.00000	100.98300				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 ³ On 02/11/2022 Spot Bond					0.00000	100.78891				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 ¹ On 23/02/2023 Spot Bond					0.00000	101.08427				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 ¹ On 27/07/2023 Spot Bond					0.00000	100.20458				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 ¹ On 27/09/2021 Spot Bond					0.00000	100.64175				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 ¹ On 27/09/2023 Spot Bond					0.00000	100.99671				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 ¹ On 26/02/2022 Spot Bond					0.00000	101.27836				0.00	7,800,000,000	2,600,000,000
Total MBP046 SPOT										0.00	7,800,000,000	2,600,000,000
Total For MBP046										0.00	7,800,000,000	2,600,000,000
MBP04 ¹ On 26/02/2024 Spot Bond					0.00000	101.02862				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 ¹ On 27/03/2022 Spot Bond					0.00000	100.58409				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 ¹ On 27/03/2024 Spot Bond					0.00000	100.59608				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 ¹ On 23/08/2022 Spot Bond					0.00000	101.35565				0.00	0	
Total MBP050 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 MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.08088			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.57574			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.58000	7.58000	7.58000	112.60907			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.87500	104.77365	5.87500	104.75689		12,337,500,000,000.00	2,100,000,000	2,885,200,000	
Total MMIG05 SPOT								12,337,500,000,000.00	2,100,000,000	2,885,200,000	
Total For MMIG05								12,337,500,000,000.00	2,100,000,000	2,885,200,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.70773			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.81894			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.02334			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.23000	106.07684	8.23000	106.05347			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.99417			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.48000	100.34502	8.48000	100.32536			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.17918			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.32053			0.00	0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN09 SPOT										0.00	0	80,000,00
Total For MTN09										0.00	0	80,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.77934				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.43308				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.28967				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.01322				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.01371				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.84778				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.19404				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.31602				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.96999				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.80273				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.89463				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	100.22138				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.18000	100.63971	8.18000	100.61778				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.23887				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.82632				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.89512				0.00	0	150,000,00
Total MTN26 SPOT										0.00	0	150,000,00
Total For MTN26										0.00	0	150,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	100.72507				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.56729				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.21399				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.21399				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.30040				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.30033				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.30661				0.00	0	
Total N6D26 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 N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.82308				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.05891				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.64948				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.71609				0.00	0	80,647,90
Total N7B25 SPOT										0.00	0	80,647,90
Total For N7B25										0.00	0	80,647,90
N7C25 On 20/03/2022 Spot Bond					0.00000	100.92013				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.09340				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.25259				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.27500	104.27758	6.27500	104.26008				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.62500	106.54406	6.62500	106.52520				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.11000	105.80533	9.11000	105.77972				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.36526				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.29268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.17107				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.44841				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.22111				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.18269				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.19000	112.24037	6.19000	112.22177				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.49000	105.99305	5.49000	101.58361				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.45000	109.23580	6.45000	109.21665				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.70000	111.74730	7.70000	111.72423				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.02000	104.67714	6.02000	104.66018				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.01500	115.45973	7.01500	115.43798				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.04500	112.64429	8.04500	112.62015				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK22/On 19/11/2022 Spot Bond			5.11500	108.32430	5.11500	108.30943				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			6.71500	116.97187	6.71500	116.95087				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.75500	118.05511	7.75500	118.03070			15,510,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT									15,510,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A									15,510,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	99.99993				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.60000	5.60000	5.60000	112.41104				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.34549				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	34.84223	100.00000	34.76554				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.04112				0.00	0	40,000,000
Total NBK26B SPOT										0.00	0	40,000,000
Total For NBK26B										0.00	0	40,000,000
NBK27/On 10/05/2026 Spot Bond			7.94000	115.30819	7.94000	115.28380				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.55500	108.48549	5.55500	108.46933				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.12500	114.25070	7.12500	114.22896				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			5.97500	112.95662	5.97500	112.93825				0.00	0	
Total NBK30A 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 NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.65000	110.22713	5.65000	110.21045				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.79630				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.82495				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.88605				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.90500	9.90500	9.90500	73.82140				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.15466				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.68254				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.89333				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	100.69593				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	100.88416				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.25837				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48 On 09/11/2021 Spot Bond					0.00000	100.04258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.66505				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.97957				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.33420				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.60584				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.74299				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.89956				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.23393				0.00	0	500,000,00
Total NBKB55 SPOT										0.00	0	500,000,00
Total For NBKB55										0.00	0	500,000,00
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.12396				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.21118				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.53324				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.20564				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.48313				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.13902				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.36584				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.39501				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.80918				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			9.07500	107.78682	9.07500	107.76084				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.80224				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.11000	107.25206	9.11000	107.22610				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.80918				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.82017				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.83405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.80836			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.80836			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.14904			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.34452			0.00	0	
Total NGL01 SPOT									0.00	0	
Total For NGL01									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.37591			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.58258			0.00	0	
Total NGL02 SPOT									0.00	0	
Total For NGL02									0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.68987			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.08884			0.00	0	
Total NGL04 SPOT									0.00	0	
Total For NGL04									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.34009			0.00	0	80,000,00
Total NGL05 SPOT									0.00	0	80,000,00
Total For NGL05									0.00	0	80,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.30913			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.90148			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	105.89723				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.90486				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.90796				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.80286				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.20364				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.03663				0.00	0	3,000,000,00
Total NGT104 SPOT										0.00	0	3,000,000,00
Total For NGT104										0.00	0	3,000,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.35890				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.09230				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.83593				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.50260				0.00	0	1,150,000,00
Total NGT108 SPOT										0.00	0	1,150,000,00
Total For NGT108										0.00	0	1,150,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	101.22534				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.00292				0.00	0	
Total NHM007 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 NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.63101				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	103.17630				0.00	0	500,000,00
Total NHM011 SPOT										0.00	0	500,000,00
Total For NHM011										0.00	0	500,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	102.31170				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.98880				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.12061				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.99974				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.45073				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.62402				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.59536				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	214.27151				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.59500	3.59500	3.59500	202.21681				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.98500	2.98500	2.98500	149.85592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.42500	3.42500	3.42500	111.81236				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			4.93500	4.93500	4.93500	108.38070				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	149.33517				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	199.35997	3.45000	199.33598				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	150.32891				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.24000	3.24000	3.24000	206.54204				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.38500	204.78700	3.38500	204.76273				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.05000	106.80727	5.05000	106.78993				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.42770				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.90690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN019 On 11/10/2022 Spot Bond					0.00000	98.40799				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.56020				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.28670				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.76560				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.03014				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.21608				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.90930				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.44010				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.18960				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.16690				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.23553				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.52820				0.00	0	
Total NN040 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 NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	145.57610				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.96556				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	145.12398				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	144.44216				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.89486				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.42060				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.89064				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	101.34850				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	98.45769				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.71815				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.94232				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.16548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.49157				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.52388				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.24416				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	103.81310				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	117.85000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	114.22000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	119.78000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	118.42000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	117.71150				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.49110				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	99.91250				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02! On 17/02/2026 Spot Bond					0.00000	92.94711				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02! On 19/04/2022 Spot Bond					0.00000	104.24471				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.49110				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	104.53590				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	99.92225				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03 On 19/08/2021 Spot Bond					0.00000	101.02964				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	101.05226				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	101.05226				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.94725				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.72521				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.58492				0.00	0	
Total NNF039 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 NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	132.47520				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.27681				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.27681				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	95.25167				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	101.20356				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.17740				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	100.15662				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	101.11041				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.07615				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total NNF049 SPOT										0.00	0	5,000,000.00
Total For NNF049										0.00	0	5,000,000.00
NNF05 On 12/11/2021 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 NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	109.72620				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.26229				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.72853				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.20106				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.20329				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.11789				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.91291				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.96260				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.28973				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.23563				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.01002				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.13405				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.04239				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.69500	109.82939	6.69500	109.80974				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.52000	200.17952	2.52000	200.16044			958,614,300,000.00		380,402,500	420,402,500
Total NRA023 SPOT									958,614,300,000.00		380,402,500	420,402,500
Total For NRA023									958,614,300,000.00		380,402,500	420,402,500
NRA02 On 30/11/2028 Spot Bond			9.38500	117.30920	9.38500	117.27981			7,104,445,000,000.00		757,000,000	549,498,100
Total NRA028 SPOT									7,104,445,000,000.00		757,000,000	549,498,100
Total For NRA028									7,104,445,000,000.00		757,000,000	549,498,100
NRA02 On 30/11/2028 Spot Bond			100.00000	14.63616	100.00000	14.60377				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.06590				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.95181				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.95233				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.79247				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.81419				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.82519				0.00	0	
Total NTC28 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 NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.79005			0.00	0	
Total NTC29 SPOT									0.00	0	
Total For NTC29									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.95173			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.31068			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	100.77452			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.96154			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			5.86500	106.68531	5.86500	106.66856			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.33200	115.62277	7.33200	115.60015		22,435,920,000,000.00	3,060,000,000	1,530,000,00	
Total OML07 SPOT								22,435,920,000,000.00	3,060,000,000	1,530,000,00	
Total For OML07								22,435,920,000,000.00	3,060,000,000	1,530,000,00	
OML09 On 14/09/2022 Spot Bond			6.05500	109.49625	6.05500	109.47850		4,141,620,000,000.00	684,000,000	342,000,00	
Total OML09 SPOT								4,141,620,000,000.00	684,000,000	342,000,00	
Total For OML09								4,141,620,000,000.00	684,000,000	342,000,00	
OML10 On 14/09/2025 Spot Bond			7.66000	117.39061	7.66000	117.36663		11,030,400,000,000.00	1,440,000,000	720,000,00	
Total OML10 SPOT								11,030,400,000,000.00	1,440,000,000	720,000,00	
Total For OML10								11,030,400,000,000.00	1,440,000,000	720,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	100.80942			0.00	0	80,000,00
Total OML11 SPOT									0.00	0	80,000,00
Total For OML11									0.00	0	80,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.39035			0.00	0	350,000,00

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 OML12 SPOT										0.00	0	350,000,00
Total For OML12										0.00	0	350,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.23847				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.21936				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.27600				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.06815				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.14689				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.50575				0.00	200,000,000	200,000,00
Total PMM53 SPOT										0.00	200,000,000	200,000,00
Total For PMM53										0.00	200,000,000	200,000,00
PMM55 On 28/08/2021 Spot Bond					0.00000	101.10589				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.25077				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.40965				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.43234				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.45503				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	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
R186	On	21/12/2026	Spot Bond			7.41500	114.91130	7.33000	115.29037			094,412,751,223,500.00	2,844,829,770,900	3,328,241,133,200
Total R186 SPOT												14,412,751,223,500.00	844,829,770,900	328,241,133,200
Total For R186												14,412,751,223,500.00	844,829,770,900	328,241,133,200
R197	On	07/12/2023	Spot Bond			1.32000	322.44711	1.32000	322.42687			61,464,546,792,000.00	46,564,050,600	40,752,810,700
Total R197 SPOT												1,464,546,792,000.00	46,564,050,600	40,752,810,700
Total For R197												1,464,546,792,000.00	46,564,050,600	40,752,810,700
R202	On	07/12/2033	Spot Bond			3.97000	236.17765	3.97000	236.14591			48,039,341,506,000.00	12,100,589,800	164,753,344,400
Total R202 SPOT												18,039,341,506,000.00	12,100,589,800	164,753,344,400
Total For R202												18,039,341,506,000.00	12,100,589,800	164,753,344,400
R2023	On	28/02/2023	Spot Bond			5.01500	107.50476	5.02500	107.47511			775,297,923,313,000.00	1,749,810,154,200	1,063,570,961,300
Total R2023 SPOT												15,297,923,313,000.00	749,810,154,200	663,570,961,300
Total For R2023												15,297,923,313,000.00	749,810,154,200	663,570,961,300
R2030	On	31/01/2030	Spot Bond			8.94500	94.72667	8.86500	95.15694			917,122,918,082,000.00	2,003,032,187,600	1,963,713,686,500
Total R2030 SPOT												17,122,918,082,000.00	2,003,032,187,600	1,963,713,686,500
Total For R2030												17,122,918,082,000.00	2,003,032,187,600	1,963,713,686,500
R2032	On	31/03/2032	Spot Bond			9.66500	93.72690	9.57500	94.25777			296,017,276,133,000.00	1,582,619,480,200	1,807,757,859,700
Total R2032 SPOT												16,017,276,133,000.00	582,619,480,200	307,757,859,700
Total For R2032												16,017,276,133,000.00	582,619,480,200	307,757,859,700
R2035	On	28/02/2035	Spot Bond			10.27000	93.88175	10.17500	94.49605			117,626,013,195,000.00	1,082,534,178,500	1,328,084,220,800
Total R2035 SPOT												17,626,013,195,000.00	882,534,178,500	328,084,220,800
Total For R2035												17,626,013,195,000.00	882,534,178,500	328,084,220,800
R2037	On	31/01/2037	Spot Bond			10.53500	84.90094	10.43000	85.58244			221,109,191,601,000.00	2,299,108,608,600	1,609,379,025,200
Total R2037 SPOT												21,109,191,601,000.00	299,108,608,600	509,379,025,200
Total For R2037												21,109,191,601,000.00	299,108,608,600	509,379,025,200
R2040	On	31/01/2040	Spot Bond			10.69000	86.78752	10.58000	87.55297			189,555,313,481,000.00	1,327,367,194,900	1,379,427,061,900
Total R2040 SPOT												19,555,313,481,000.00	327,367,194,900	379,427,061,900
Total For R2040												19,555,313,481,000.00	327,367,194,900	379,427,061,900
R2044	On	31/01/2044	Spot Bond			10.76000	83.37126	10.65000	84.14799			538,434,843,392,000.00	2,745,207,699,200	1,279,206,689,000
Total R2044 SPOT												18,434,843,392,000.00	745,207,699,200	279,206,689,000
Total For R2044												18,434,843,392,000.00	745,207,699,200	279,206,689,000
R2048	On	28/02/2048	Spot Bond			10.68500	86.94489	10.57500	87.74914			453,918,107,117,000.00	1,189,884,708,200	1,318,117,231,200
Total R2048 SPOT												13,918,107,117,000.00	189,884,708,200	318,117,231,200
Total For R2048												13,918,107,117,000.00	189,884,708,200	318,117,231,200
R209	On	31/03/2036	Spot Bond			10.26500	72.19864	10.16500	72.76442			399,439,500,703,000.00	428,586,410,200	846,948,858,500
Total R209 SPOT												19,439,500,703,000.00	428,586,410,200	346,948,858,500

Contract 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 R209									19,439,500,703,000.00	428,586,410,200	346,948,858,50
R210 On 31/03/2028 Spot Bond			2.92500	210.49110	2.88500	210.97346			96,829,993,552,500.00	33,104,271,300	89,423,866,30
Total R210 SPOT									16,829,993,552,500.00	33,104,271,300	89,423,866,30
Total For R210									16,829,993,552,500.00	33,104,271,300	89,423,866,30
R212 On 31/01/2022 Spot Bond			0.84000	173.16510	0.83500	173.16059			119,498,916,096,000.00	142,260,614,400	182,964,400,00
Total R212 SPOT									19,498,916,096,000.00	142,260,614,400	182,964,400,00
Total For R212									19,498,916,096,000.00	142,260,614,400	182,964,400,00
R213 On 28/02/2031 Spot Bond			9.31500	88.69451	9.22500	89.18200			454,001,803,207,500.00	692,861,170,500	470,000,621,30
Total R213 SPOT									14,001,803,207,500.00	692,861,170,500	470,000,621,30
Total For R213									14,001,803,207,500.00	692,861,170,500	470,000,621,30
R214 On 28/02/2041 Spot Bond			10.71500	68.68020	10.60500	69.31202			451,530,066,506,000.00	135,467,108,400	491,696,930,60
Total R214 SPOT									11,530,066,506,000.00	135,467,108,400	491,696,930,60
Total For R214									11,530,066,506,000.00	135,467,108,400	491,696,930,60
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.74679			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.07177			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.66793			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.19158			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.99730			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.15380			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.99994			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.23636			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	96.77913				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.89740				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.73232				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.76630				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.64343				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.00188				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.36446				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.07556				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.25388				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	99.96272				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	100.86894				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	100.04385				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.64306				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.32801				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.55480				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.01480				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.02070				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED60 On 09/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total RED603 SPOT										0.00	0	5,000,000,00
Total For RED603										0.00	0	5,000,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	100.64846				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.73196				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.23601				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.43994				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.09961				0.00	0	
Total RES41 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 RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.31704				0.00	0	80,000,00
Total RES49 SPOT										0.00	0	80,000,00
Total For RES49										0.00	0	80,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	100.32329				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.01417				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			6.67500	107.63936	6.67500	107.62005				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.27500	96.68591	11.27500	96.65694				0.00	0	420,000,00
Total RW28 SPOT										0.00	0	420,000,00
Total For RW28										0.00	0	420,000,00
RW31 On 30/06/2031 Spot Bond			10.52500	102.19937	10.52500	102.17074				0.00	0	3,100,000,00
Total RW31 SPOT										0.00	0	3,100,000,00
Total For RW31										0.00	0	3,100,000,00
RWL26 On 30/06/2026 Spot Bond					0.00000	100.77644				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.55500	101.86400	9.55500	101.83803				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.18500	107.26337	5.18500	107.24845				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.12882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.13533				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.08500	114.21001	7.08500	114.18840				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.78604				0.00	0	400,000,00
Total SBS21 SPOT										0.00	0	400,000,00
Total For SBS21										0.00	0	400,000,00
SBS27 On 20/02/2024 Spot Bond			6.04000	109.21643	6.04000	109.19849				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.16000	105.89444	7.16000	105.87420				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.52000	112.14952	7.52000	112.12690				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.32000	114.49640	6.32000	114.47704				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.52500	108.17580	6.52500	108.15692				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.49000	107.62191	8.49000	107.59760				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.10000	103.18727	4.10000	103.17580				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.29000	108.08025	5.29000	108.06491				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			6.83000	116.48911	6.83000	116.46785				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.63500	118.27874	7.63500	118.25467				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.46500	107.32309	5.46500	107.30711				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.00095				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.53261				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.65000	102.48188	4.65000	102.46911				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.99500	5.99500	5.99500	108.84828				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.76996				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.93830				0.00	0	338,500,0€
Total SBS53 SPOT										0.00	0	338,500,0€
Total For SBS53										0.00	0	338,500,0€
SBS55 On 12/06/2022 Spot Bond					0.00000	101.58371				0.00	0	80,000,0€
Total SBS55 SPOT										0.00	0	80,000,0€
Total For SBS55										0.00	0	80,000,0€
SBS56 On 12/06/2022 Spot Bond			4.97000	104.68949	4.97000	104.67545				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.43569				0.00	0	90,000,0€
Total SBS57 SPOT										0.00	0	90,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS57										0.00	0	90,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.79159				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.83704				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.67797				0.00	0	70,000,00
Total SBS62 SPOT										0.00	0	70,000,00
Total For SBS62										0.00	0	70,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.71073				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.28308				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.53330				0.00	0	60,000,00
Total SBS65 SPOT										0.00	0	60,000,00
Total For SBS65										0.00	0	60,000,00
SBS66 On 26/06/2022 Spot Bond					0.00000	100.86957				0.00	0	40,000,00
Total SBS66 SPOT										0.00	0	40,000,00
Total For SBS66										0.00	0	40,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.57334				0.00	0	400,000,00
Total SBS67 SPOT										0.00	0	400,000,00
Total For SBS67										0.00	0	400,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.10032				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.05250				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.74800	319.45324	1.74800	319.42946				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	215.30586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.31774				0.00	2,640,000,000	1,320,000,000
Total SBT101 SPOT										0.00	2,640,000,000	1,320,000,000
Total For SBT101										0.00	2,640,000,000	1,320,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	104.38504				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.26401				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.31788				0.00	0	230,000,000
Total SBT104 SPOT										0.00	0	230,000,000
Total For SBT104										0.00	0	230,000,000
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	102.32399				0.00	0	3,900,000,000
Total SBT201 SPOT										0.00	0	3,900,000,000
Total For SBT201										0.00	0	3,900,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.26670				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.12500	108.81639	7.12500	108.79558				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.93103				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.53897				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.76427				0.00	0	80,000,000
Total SBT207 SPOT										0.00	0	80,000,000
Total For SBT207										0.00	0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	102.21718				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.71166				0.00	0	10,000,000.00
Total SBT209 SPOT										0.00	0	10,000,000.00
Total For SBT209										0.00	0	10,000,000.00
SGI006 On 11/07/2022 Spot Bond					0.00000	99.77185				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	99.93334				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.92712				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.93024				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.08043				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.92754				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.92375				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.92282				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.92961				0.00	0	
Total SLRB5 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 SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.92282				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.91134				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.91473				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.44637				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.92012				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.82500	111.56871	6.82500	111.54826				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.34903				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.12686				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.96790				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.24294				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.62713				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.15437				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.23870				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.73741				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.86110				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.83318				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.06476				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.58108				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.51579				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.19189				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.94518				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.29869				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.64583				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01 On 31/01/2025 Spot Bond			3.64500	3.64500	3.64500	146.61750				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.30500	115.43155	7.30500	115.40892				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.71500	92.16525	8.71500	92.14389				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.31349				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.44780				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.42500	109.94497	6.42500	109.92597				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.88500	109.09838	4.88500	109.08115				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.67317				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.14894				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.04261				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.35000	2.35000	2.35000	315.27279				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.24523				0.00	0	
Total SSN054 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SSN054									0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.11968			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	100.48944			0.00	0	
Total SSN060 SPOT									0.00	0	
Total For SSN060									0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.03000	3.03000	3.03000	149.63248			0.00	0	972,222,22
Total SSN062 SPOT									0.00	0	972,222,22
Total For SSN062									0.00	0	972,222,22
SSN06: On 31/01/2038 Spot Bond			5.08500	5.08500	5.08500	106.31134			0.00	0	
Total SSN063 SPOT									0.00	0	
Total For SSN063									0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.97000	3.97000	3.97000	107.66951			0.00	0	
Total SSN064 SPOT									0.00	0	
Total For SSN064									0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.06500	4.06500	4.06500	196.64914			0.00	0	
Total SSN065 SPOT									0.00	0	
Total For SSN065									0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.16337			0.00	0	
Total SSN068 SPOT									0.00	0	
Total For SSN068									0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.14083			0.00	0	
Total SSN069 SPOT									0.00	0	
Total For SSN069									0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.08542			0.00	0	
Total SSN070 SPOT									0.00	0	
Total For SSN070									0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.89063			0.00	0	
Total SSN073 SPOT									0.00	0	
Total For SSN073									0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.86888			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.79816				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.45808				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	101.20686				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.96589				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.03102				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.84500	4.84500	4.84500	216.86865				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.62414				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.38771				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.94894				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/02/2027 Spot Bond					0.00000	101.23534				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	101.03209				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			9.53000	91.49929	9.53000	91.47616				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	100.98294				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.96441				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.11000	94.96719	4.11000	196.12534				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.02500	88.81286	5.02500	213.14066				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 04/02/2022 Spot Bond					0.00000	100.09358				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.01284				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	100.83414				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11(On 10/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN11(On 11/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN114 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 SSN114										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN115 On 19/08/2021 Spot Bond					0.00000	101.11595				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	101.09068				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN117 On 07/09/2021 Spot Bond					0.00000	100.87875				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN118 On 09/09/2021 Spot Bond					0.00000	100.80536				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN119 On 11/09/2021 Spot Bond					0.00000	100.72976				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.12183				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.90000	107.09400	7.90000	107.07133			316,000,000,000.00	40,000,000	40,000,000	
Total SZ25 SPOT									316,000,000,000.00	40,000,000	40,000,000	
Total For SZ25									316,000,000,000.00	40,000,000	40,000,000	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.22610				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.14500	103.38915	4.14500	103.37755				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	101.04666				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	101.00181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.10724				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.15866				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.38508	7.21000	103.36067				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.39912				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.18951				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.78580				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.12251				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.09090				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.92300				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.51333				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.51203				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.81414				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.17497				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.19745				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.63120				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.47191				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.85464				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.17902				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.36143				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.25749				0.00	0	196,223,6€
Total TH14A3 SPOT										0.00	0	196,223,6€
Total For TH14A3										0.00	0	196,223,6€
TH14A On 21/11/2021 Spot Bond			4.14500	103.85778	4.14500	103.84612				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.42358				0.00	0	
Total TH14A7 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 TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.13000	103.49226	4.13000	103.48069				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.39427				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.38265				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.30010				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.64530				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.62838				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.43462				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.17851				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.48822				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.34306				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.19514				0.00	1,000,000,000	500,000,000
Total TH15A2 SPOT										0.00	1,000,000,000	500,000,000
Total For TH15A2										0.00	1,000,000,000	500,000,000
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.15911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	101.10809				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.14989				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.10054				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	101.25307				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.48056				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.52205				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.35848				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.69438				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.30465				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	102.91155				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	102.19898				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.78219				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.26598				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.04883				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	104.02973	8.49000	104.00584				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.35728				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.17007				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.11399				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.16334				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.73485	5.76000	102.71874				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.21269				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.29343				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.29791				0.00	0	
Total TH16B3 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 TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.28221				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.38985				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.36070				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.76423				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.95471				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.84267				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.25953				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.34021				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.75244				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.99239				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.80333				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.12500	106.88498	6.12500	106.86745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.22500	110.51836	7.22500	110.49705				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.96010				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.55804				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.78000	107.51071	7.78000	107.48830				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.86994				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.78218				0.00	0	80,000,00
Total TL30 SPOT										0.00	0	80,000,00
Total For TL30										0.00	0	80,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.12635				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.01349				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.72500	111.17652	6.72500	111.15654			15,311,399,300,000.00	2,276,788,000	3,244,567,90	
Total TN23 SPOT									15,311,399,300,000.00	2,276,788,000	3,244,567,90	
Total For TN23									15,311,399,300,000.00	2,276,788,000	3,244,567,90	
TN23/R On 06/11/2023 Spot Bond			100.00000	27.98124	100.00000	27.91965			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.25500	104.00634	8.25500	103.98310			27,533,822,758,000.00	3,335,411,600	9,915,936,30	
Total TN25 SPOT									27,533,822,758,000.00	3,335,411,600	9,915,936,30	
Total For TN25									27,533,822,758,000.00	3,335,411,600	9,915,936,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	12.82842	100.00000	12.79972			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.18500	100.81807	9.18500	100.79347		30,515,323,663,000.00	3,322,299,800	14,713,663,600	
Total TN27 SPOT								10,515,323,663,000.00	3,322,299,800	14,713,663,600	
Total For TN27								10,515,323,663,000.00	3,322,299,800	14,713,663,600	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.42307	100.00000	11.39793			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.49500	103.58588	10.49500	103.55693		25,188,000,000,000.00	2,400,000,000	1,870,776,800	
Total TN30 SPOT								15,188,000,000,000.00	2,400,000,000	1,870,776,800	
Total For TN30								15,188,000,000,000.00	2,400,000,000	1,870,776,800	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.57841	8.00000	119.55278			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.86500	95.27309	11.86500	95.24309		22,780,800,000,000.00	1,920,000,000	4,640,590,800	
Total TN40 SPOT								12,780,800,000,000.00	1,920,000,000	4,640,590,800	
Total For TN40								12,780,800,000,000.00	1,920,000,000	4,640,590,800	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.64089	10.75000	103.61124			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	101.09790			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.11033			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.99770	7.61000	101.06679			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.94500			0.00	0	
Total TR5OM1 SPOT									0.00	0	
Total For TR5OM1									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.01750			0.00	0	
Total TRA3A3 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 TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.13500	105.63882	6.13500	105.62148				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.92279				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.91082				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.10391				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.42344				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.44527				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.42500	109.80276	6.42500	109.78380				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.42344				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.44527				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.82937	8.62000	102.80565				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.91034				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.30427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.25884				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.60336				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25C On 06/09/2021 Spot Bond					0.00000	99.53785				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.59941				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25€ On 29/11/2021 Spot Bond					0.00000	98.75268				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	97.58700				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.12443				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	97.00722				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	96.37687				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.82491				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.19048				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.94581				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.69432				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.69432				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.69355				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.61525				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.95247				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	100.83897				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.69355				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.20205				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			91,100,000,000,000.00	911,000,000	35,800,000,000	
Total TWC382 SPOT									91,100,000,000,000.00	911,000,000	35,800,000,000	
Total For TWC382									91,100,000,000,000.00	911,000,000	35,800,000,000	
UG26 On 09/03/2026 Spot Bond			9.74500	110.44609	9.74500	110.41754			0.00	0		
Total UG26 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 UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.93298				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.92421				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.92016				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.90268				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.49790				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.30307				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.11425				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.15483				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.93485				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.93209				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.63224				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.86749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.23e+017	181,297,489,200	303,437,168,91
Total for SPOT :									2.23e+017	181,297,489,200	303,437,168,91
Total Futures									2.23e+017	181,297,489,681	303,438,165,85
Total Options									0.00	0	114,21
Grand Total:									2.23e+017	181,297,489,681	303,438,280,07