



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/11/2021	Bond Future			11.10167	77.69469	11.11439	77.62595			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.33538	78.59362	11.34861	78.52425			0.00	0	
ES33	On	05/05/2022	Bond Future			11.57003	75.75785	11.58378	75.68786			0.00	0	
ES33	On	04/08/2022	Bond Future			11.81457	76.64823	11.82890	76.57744			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.59822	76.28898	11.60577	76.24216			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			11.81063	77.17218	11.81845	77.12511			0.00	0	
ES42	On	05/05/2022	Bond Future			12.03129	73.83859	12.03943	73.79109			0.00	0	
ES42	On	04/08/2022	Bond Future			12.25493	74.70506	12.26341	74.65705			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/11/2021	Bond Future			155.22402	155.22402	155.22033	155.22033			0.00	0	4,84
I2025	On	03/02/2022	Bond Future			155.43852	155.43852	155.43523	155.43523			0.00	0	
I2025	On	05/05/2022	Bond Future			157.30049	157.30049	157.29745	157.29745			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 Intere
I2025	On	04/08/2022	Bond Future			157.63169	157.63169	157.62882	157.62882			0.00	0	
Total I2025 Future												0.00	0	4,84
Total For I2025												0.00	0	4,84
I2029	On	04/11/2021	Bond Future			114.13508	114.13508	114.28848	114.28848			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.45567	115.45567	115.61118	115.61118			0.00	0	
I2029	On	05/05/2022	Bond Future			115.64098	115.64098	115.79860	115.79860			0.00	0	
I2029	On	04/08/2022	Bond Future			117.07210	117.07210	117.23187	117.23187			0.00	0	
Total I2029 Future												0.00	0	2,96
Total For I2029												0.00	0	2,96
I2033	On	04/11/2021	Bond Future			108.26282	108.26282	108.25524	108.25524			0.00	0	8,97
I2033	On	03/02/2022	Bond Future			109.51535	109.51535	109.50800	109.50800			0.00	0	
I2033	On	05/05/2022	Bond Future			109.54932	109.54932	109.54207	109.54207			0.00	0	
I2033	On	04/08/2022	Bond Future			110.90505	110.90505	110.89781	110.89781			0.00	0	
Total I2033 Future												0.00	0	8,97
Total For I2033												0.00	0	8,97
I2038	On	04/11/2021	Bond Future			120.80032	120.80032	120.94872	120.94872			0.00	0	5,94
I2038	On	03/02/2022	Bond Future			120.41890	120.41890	120.56940	120.56940			0.00	0	
I2038	On	05/05/2022	Bond Future			121.86139	121.86139	122.01404	122.01404			0.00	0	
I2038	On	04/08/2022	Bond Future			121.55236	121.55236	121.70699	121.70699			0.00	0	
Total I2038 Future												0.00	0	5,94
Total For I2038												0.00	0	5,94
I2046	On	04/11/2021	Bond Future			108.05760	108.05760	108.04910	108.04910			0.00	0	17,21
I2046	On	03/02/2022	Bond Future			109.30797	109.30797	109.29950	109.29950			0.00	0	
I2046	On	05/05/2022	Bond Future			108.73554	108.73554	108.72731	108.72731			0.00	0	
I2046	On	04/08/2022	Bond Future			110.08148	110.08148	110.07328	110.07328			0.00	0	
Total I2046 Future												0.00	0	17,21
Total For I2046												0.00	0	17,21
I2050	On	04/11/2021	Bond Future			111.38898	111.38898	111.38019	111.38019			0.00	0	8,66
I2050	On	03/02/2022	Bond Future			110.70021	110.70021	110.69166	110.69166			0.00	0	
I2050	On	05/05/2022	Bond Future			112.02635	112.02635	112.01804	112.01804			0.00	0	
I2050	On	04/08/2022	Bond Future			111.39533	111.39533	111.38705	111.38705			0.00	0	
Total I2050 Future												0.00	0	8,66
Total For I2050												0.00	0	8,66
R186	On	04/11/2021	Bond Future			7.40658	117.00201	7.41905	116.94557		5.79	133,967,301.45	1,145	63,14
R186	On	03/02/2022	Bond Future			7.59123	113.04547	7.60445	112.98873		5.59	0.00	0	
R186	On	05/05/2022	Bond Future			7.78682	114.37329	7.80092	114.31607		5.30	0.00	0	
R186	On	04/08/2022	Bond Future			7.99826	110.43098	8.01336	110.37315		5.31	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future												133,967,301.45	1,145	63,14	
R186	On	04/11/2021	Bond Future	8.10	Call			3,259.69000	3.25969	3,302,620	6.08		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			230.29000	0.23029	216,780	6.08		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,297.54000	3.29754	3,340,720	6.08		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			224.41000	0.22441	211,150	6.08		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,221.97000	3.22197	3,264,650	6.07		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			236.31000	0.23631	222,550	6.07		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,098.48000	2.09848	2,131,280	5.89		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			524.29000	0.52429	500,650	5.89		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,946.63000	5.94663	5,999,940	6.55		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			35.38000	0.03538	32,250	6.55		0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,430.13000	2.43013	2,389,690	5.53		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,043.85000	1.04385	1,060,360	5.53		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,403.14000	2.40314	2,362,910	5.53		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,060.60000	1.06060	1,077,320	5.53		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,376.34000	2.37634	2,336,320	5.53		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,027.28000	1.02728	1,043,580	5.53		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			2,165.02000	2.16502	2,191,660	5.35		0.00	0	43
R186	On	05/05/2022	Bond Future	8.64	Call			4,204.95000	4.20495	4,243,940	5.78		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,217.39000	3.21739	3,251,340	5.56		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			865.58000	0.86558	847,350	5.78		0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Put			1,215.70000	1.21570	1,192,430	5.56		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,189.95000	3.18995	3,148,560	5.12		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			1,051.12000	1.05112	1,066,950	5.12		0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,844.79000	1.84479	1,814,210	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,244.96000	3.24496	3,279,070	5.57		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,203.63000	1.20363	1,180,520	5.57		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,272.96000	3.27296	3,307,220	5.58		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,192.01000	1.19201	1,169,050	5.58		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,012.65000	2.01265	1,983,220	5.36		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,491.40000	2.49140	2,519,490	5.36		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,045.98000	2.04598	2,016,240	5.36		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,512.55000	2.51255	2,540,800	5.36		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,029.05000	2.02905	1,999,470	5.36		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,534.22000	2.53422	2,562,620	5.36		0.00	0	
Total R186 Option												0.00	0	31,65	
Total For R186												133,967,301.45	1,145	94,80	
R197	On	04/11/2021	Bond Future			326.50487	326.50487	326.50632	326.50632				0.00	0	1,27
R197	On	03/02/2022	Bond Future			322.06275	322.06275	322.06514	322.06514				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	05/05/2022	Bond Future			325.92117	325.92117	325.92424	325.92424			0.00	0	
R197	On	04/08/2022	Bond Future			321.58038	321.58038	321.58390	321.58390			0.00	0	
Total R197 Future												0.00	0	1,27
Total For R197												0.00	0	1,27
R202	On	04/11/2021	Bond Future			240.40532	240.40532	240.50602	240.50602			0.00	0	8,3
R202	On	03/02/2022	Bond Future			238.82089	238.82089	238.92350	238.92350			0.00	0	
R202	On	05/05/2022	Bond Future			241.68164	241.68164	241.78596	241.78596			0.00	0	
R202	On	04/08/2022	Bond Future			240.22439	240.22439	240.33028	240.33028			0.00	0	
Total R202 Future												0.00	0	8,32
Total For R202												0.00	0	8,32
R2023	On	04/11/2021	Bond Future			4.94344	104.99680	4.94473	104.99515		1.01	14,804,548.80	141	14,76
R2023	On	03/02/2022	Bond Future			5.04741	106.18578	5.04871	106.18443		0.95	0.00	0	
R2023	On	05/05/2022	Bond Future			5.13872	103.52243	5.14019	103.52126		0.83	0.00	0	
R2023	On	04/08/2022	Bond Future			5.25551	104.75013	5.25741	104.74907		0.62	0.00	0	
Total R2023 Future												0.00	0	8,32
												14,804,548.80	141	14,76
R2023	On	04/11/2021	Bond Future	4.91	Call			149.51000	0.14951	148,930	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			194.09000	0.19409	191,860	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			156.16000	0.15616	155,600	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			187.90000	0.18790	185,690	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			143.01000	0.14301	142,430	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			200.43000	0.20043	198,200	0.97	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			233.08000	0.23308	231,630	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			253.50000	0.25350	253,390	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			241.79000	0.24179	240,330	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			259.61000	0.25961	259,510	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			237.54000	0.23754	236,090	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			265.52000	0.26552	265,420	0.90	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			980.98000	0.98098	981,620	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			56.72000	0.05672	56,190	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			966.88000	0.96688	967,520	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			58.31000	0.05831	57,780	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			973.84000	0.97384	974,480	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			57.42000	0.05742	56,890	0.99	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			100.57000	0.10057	99,990	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			537.81000	0.53781	538,300	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			99.48000	0.09948	98,910	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			528.98000	0.52898	529,450	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			101.66000	0.10166	101,070	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			533.39000	0.53339	533,870	0.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2023 Option												0.00	0		
Total For R2023												14,804,548.80	141	14,76	
R2030	On	04/11/2021	Bond Future			8.86615	97.19075	8.89394	97.03609		9.69		40,820,115.00	420	99,40
R2030	On	03/02/2022	Bond Future			9.05179	94.28744	9.08082	94.13132		9.49		0.00	0	
R2030	On	05/05/2022	Bond Future			9.24544	95.39518	9.27581	95.23739		8.99		0.00	0	
R2030	On	04/08/2022	Bond Future			9.45326	92.50206	9.48513	92.34238		8.97		0.00	0	
Total R2030 Future												40,820,115.00	420	99,40	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,943.54000	8.94354	9,093,320	11.47		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			37.30000	0.03730	32,420	11.47		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			348.71000	0.34871	369,210	9.10		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			1,921.51000	1.92151	1,823,630	9.53		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,229.29000	1.22929	1,286,070	9.53		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,898.15000	12.89815	13,052,310	11.92		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			5.49000	0.00549	4,580	11.92		0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			200.69000	0.20069	180,690	10.67		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,588.68000	5.58868	5,723,340	10.67		0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			880.65000	0.88065	819,830	9.84		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			38.25000	0.03825	33,260	11.46		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			3,899.77000	3.89977	3,765,610	9.10		0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,180.35000	1.18035	1,235,420	9.52		0.00	0	3,25
R2030	On	04/11/2021	Bond Future	9.30	Call			2,944.36000	2.94436	3,046,010	9.93		0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			720.93000	0.72093	667,920	9.93		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			3,144.13000	3.14413	3,249,450	9.99		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			2.83000	0.00283	2,330	11.92		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			12,066.60000	12.06660	12,220,350	11.92		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,991.57000	8.99157	9,141,460	11.48		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			36.37000	0.03637	31,600	11.48		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,895.50000	8.89550	9,045,170	11.46		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			651.55000	0.65155	602,210	9.99		0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.20	Call			2,562.76000	2.56276	2,656,600	9.84		0.00	0	;
R2030	On	04/11/2021	Bond Future	8.75	Put			1,984.87000	1.98487	1,885,280	9.52		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			4,704.58000	4.70458	4,813,500	10.22		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,042.38000	1.04238	995,180	10.22		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,151.05000	3.15105	3,239,320	9.75		0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			1,719.04000	1.71904	1,651,190	9.75		0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			4,659.56000	4.65956	4,538,930	9.08		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			9,206.11000	9.20611	9,345,650	11.49		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			286.46000	0.28646	269,880	11.49		0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,286.88000	1.28688	1,231,640	10.01		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	03/02/2022	Bond Future	9.60	Call		4,023.98000	4.02398	4,124,860	10.01	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		2,994.03000	2.99403	2,898,000	9.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		1,567.18000	1.56718	1,503,540	9.82	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,549.14000	1.54914	1,486,010	9.83	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,488.17000	3.48817	3,581,670	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,531.27000	1.53127	1,468,650	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,419.41000	3.41941	3,511,890	9.82	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,743.50000	1.74350	1,803,590	9.40	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call		853.02000	0.85302	888,510	9.08	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		3,453.72000	3.45372	3,546,710	9.83	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,522.49000	1.52249	1,469,460	9.53	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		3,011.44000	3.01144	3,091,070	9.05	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,627.42000	2.62742	2,549,260	9.05	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		5,394.14000	5.39414	5,275,820	8.52	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		669.34000	0.66934	696,330	8.38	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		3,900.95000	3.90095	3,801,360	8.78	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,871.01000	1.87101	1,929,210	8.78	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		9,178.10000	9.17810	9,312,060	10.69	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,223.19000	1.22319	1,178,420	9.77	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call		4,939.23000	4.93923	5,043,990	9.53	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		4,160.67000	4.16067	4,057,390	8.74	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,702.80000	1.70280	1,757,310	8.74	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		8,836.08000	8.83608	8,694,060	8.40	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		355.50000	0.35550	371,270	8.40	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Call		1,090.11000	1.09011	1,129,580	8.52	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		6,808.59000	6.80859	6,677,790	8.38	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		5,854.99000	5.85499	5,968,330	9.78	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,212.03000	1.21203	1,167,580	9.78	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		5,892.52000	5.89252	6,006,180	9.79	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,200.96000	1.20096	1,156,830	9.79	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,817.52000	5.81752	5,930,540	9.77	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		569.26000	0.56926	545,430	10.69	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.55	Put		3,018.50000	3.01850	2,939,910	9.00	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		3,369.11000	3.36911	3,450,610	9.00	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		2,995.36000	2.99536	2,917,180	9.00	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		3,315.87000	3.31587	3,396,560	8.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,041.77000	3.04177	2,962,780	8.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		3,342.44000	3.34244	3,423,530	9.00	0.00	0	
Total R2030 Option											0.00	0	25,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2030										40,820,115.00	420	125,26
R2032 On 04/11/2021 Bond Future			9.52944	92.56765	9.55213	92.42849		11.25		2,036,488.30	22	126,48
R2032 On 03/02/2022 Bond Future			9.71771	93.61616	9.74130	93.47574		10.71		0.00	0	
R2032 On 05/05/2022 Bond Future			9.90997	90.56931	9.93454	90.42741		10.68		0.00	0	
R2032 On 04/08/2022 Bond Future			10.10958	91.62033	10.13520	91.47679		10.27		0.00	0	
Total R2032 Future										2,036,488.30	22	126,48
R2032 On 04/11/2021 Bond Future	11.70	Call			11,996.39000	11.99639	12,133,540	14.02		0.00	0	
R2032 On 04/11/2021 Bond Future	11.70	Put			15.30000	0.01530	13,290	14.02		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Call			12,046.55000	12.04655	12,183,760	14.02		0.00	0	
R2032 On 04/11/2021 Bond Future	9.83	Put			1,065.54000	1.06554	1,005,560	11.65		0.00	0	
R2032 On 04/11/2021 Bond Future	9.83	Call			2,747.04000	2.74704	2,826,220	11.65		0.00	0	70
R2032 On 04/11/2021 Bond Future	12.81	Call			17,343.13000	17.34313	17,482,240	14.02		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Put			14.81000	0.01481	12,860	14.02		0.00	0	
R2032 On 04/11/2021 Bond Future	11.69	Call			11,946.20000	11.94620	12,083,290	14.02		0.00	0	
R2032 On 04/11/2021 Bond Future	12.81	Put			0.24000	0.00024	0,190	14.02		0.00	0	70
R2032 On 04/11/2021 Bond Future	11.69	Put			15.80000	0.01580	13,730	14.02		0.00	0	
R2032 On 04/11/2021 Bond Future	9.33	Put			2,495.08000	2.49508	2,397,240	11.07		0.00	0	
R2032 On 04/11/2021 Bond Future	9.33	Call			1,120.49000	1.12049	1,161,810	11.07		0.00	0	70
R2032 On 03/02/2022 Bond Future	10.45	Put			1,165.27000	1.16527	1,121,430	11.52		0.00	0	19
R2032 On 03/02/2022 Bond Future	9.81	Call			2,817.28000	2.81728	2,885,120	10.76		0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			2,410.00000	2.41000	2,337,420	10.76		0.00	0	19
R2032 On 03/02/2022 Bond Future	8.91	Put			5,811.04000	5.81104	5,694,880	9.76		0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			916.55000	0.91655	880,040	11.82		0.00	0	9
R2032 On 03/02/2022 Bond Future	10.14	Call			3,987.28000	3.98728	4,071,060	11.09		0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			1,657.38000	1.65738	1,600,740	11.09		0.00	0	9
R2032 On 03/02/2022 Bond Future	9.14	Put			4,746.86000	4.74686	4,640,780	10.06		0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			1,205.54000	1.20554	1,160,570	11.47		0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Call			5,251.54000	5.25154	5,348,120	11.52		0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			656.34000	0.65634	628,270	12.24		0.00	0	40
R2032 On 03/02/2022 Bond Future	10.35	Call			4,830.15000	4.83015	4,922,860	11.37		0.00	0	
R2032 On 03/02/2022 Bond Future	10.35	Put			1,305.28000	1.30528	1,257,570	11.37		0.00	0	40
R2032 On 03/02/2022 Bond Future	9.58	Put			3,090.64000	3.09064	3,006,340	10.56		0.00	0	
R2032 On 03/02/2022 Bond Future	8.91	Call			682.89000	0.68289	707,150	9.76		0.00	0	19
R2032 On 03/02/2022 Bond Future	10.66	Call			6,166.00000	6.16600	6,269,910	11.82		0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			533.19000	0.53319	509,450	12.49		0.00	0	27
R2032 On 03/02/2022 Bond Future	10.53	Call			5,595.55000	5.59555	5,695,060	11.63		0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			1,063.66000	1.06366	1,022,750	11.63		0.00	0	27
R2032 On 03/02/2022 Bond Future	9.62	Put			2,962.91000	2.96291	2,880,660	10.60		0.00	0	
R2032 On 03/02/2022 Bond Future	9.14	Call			1,075.31000	1.07531	1,109,650	10.06		0.00	0	9

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.95	Call		7,477.66000	7.47766	7,590,010	12.24	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		927.19000	0.92719	890,360	11.81	0.00	0	1,0
R2032	On	03/02/2022	Bond Future	9.67	Call		2,383.67000	2.38367	2,444,400	10.64	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put		2,808.97000	2.80897	2,729,280	10.64	0.00	0	1,0
R2032	On	03/02/2022	Bond Future	9.57	Put		3,123.15000	3.12315	3,038,340	10.55	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,124.70000	2.12470	2,180,820	10.56	0.00	0	4
R2032	On	03/02/2022	Bond Future	11.13	Call		8,310.52000	8.31052	8,427,200	12.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		5,208.83000	5.20883	5,305,040	11.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,178.48000	1.17848	1,134,270	11.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		5,123.90000	5.12390	5,219,350	11.47	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call		2,096.87000	2.09687	2,152,480	10.55	0.00	0	1,0
R2032	On	03/02/2022	Bond Future	9.62	Call		2,237.78000	2.23778	2,295,950	10.60	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.65	Call		6,121.73000	6.12173	6,225,320	11.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		5,166.41000	5.16641	5,262,240	11.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,192.03000	1.19203	1,147,440	11.49	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		4,245.06000	4.24506	4,155,870	10.34	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		2,168.20000	2.16820	2,220,910	10.34	0.00	0	7
R2032	On	05/05/2022	Bond Future	10.18	Put		2,526.05000	2.52605	2,461,610	10.82	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		3,927.38000	3.92738	4,004,840	10.82	0.00	0	7
R2032	On	05/05/2022	Bond Future	11.18	Call		7,851.33000	7.85133	7,960,330	11.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,180.17000	1.18017	1,143,600	11.79	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		7,255.63000	7.25563	7,361,210	11.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,169.81000	1.16981	1,133,490	11.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		7,171.37000	7.17137	7,276,440	11.78	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,034.78000	1.03478	1,001,880	11.99	0.00	0	7
R2032	On	05/05/2022	Bond Future	11.02	Put		1,190.64000	1.19064	1,153,810	11.78	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		7,213.47000	7.21347	7,318,800	11.79	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,795.76000	3.79576	3,868,140	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,378.47000	3.37847	3,307,310	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,825.65000	3.82565	3,898,390	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,352.77000	3.35277	3,281,970	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,765.98000	3.76598	3,838,010	10.24	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,404.32000	3.40432	3,332,810	10.24	0.00	0	
Total R2032 Option											0.00	0	10,3
Total For R2032											2,036,488.30	22	136,7
R2035	On	04/11/2021	Bond Future			10.13625	92.58541	10.13835	92.57125	12.49	0.00	0	77,0
R2035	On	03/02/2022	Bond Future			10.32983	93.63381	10.33196	93.61985	11.94	0.00	0	
R2035	On	05/05/2022	Bond Future			10.51986	90.25564	10.52205	90.24168	11.99	0.00	0	
R2035	On	04/08/2022	Bond Future			10.71908	91.30019	10.72135	91.28613	11.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2035 Future												0.00	0	77,05	
R2035	On	04/11/2021	Bond Future	12.52	Call			14,225.61000	14.22561	14,239,000	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			10.26000	0.01026	9,490	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			14,277.89000	14.27789	14,291,310	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			10,083.23000	10.08323	10,093,320	15.37		0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			85.16000	0.08516	81,090	15.37		0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call			6,397.97000	6.39797	6,401,490	14.36		0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			352.59000	0.35259	341,950	14.36		0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			1,676.46000	1.67646	1,654,930	12.78		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			2,018.18000	2.01818	1,995,780	12.64		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,894.30000	1.89430	1,886,060	12.64		0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			843.69000	0.84369	826,770	13.49		0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			4,010.72000	4.01072	4,007,960	13.49		0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			20,626.86000	20.62686	20,641,010	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			10.59000	0.01059	9,800	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			7,049.24000	7.04924	7,054,260	14.54		0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			275.51000	0.27551	266,370	14.54		0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			3,913.54000	3.91354	3,910,510	13.45		0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			874.84000	0.87484	857,650	13.45		0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			2,051.55000	2.05155	2,029,090	12.63		0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,291.59000	2.29159	2,284,220	12.78		0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Put			9.93000	0.00993	9,190	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			14,173.27000	14.17327	14,186,640	15.74		0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,860.06000	1.86006	1,851,760	12.63		0.00	0	38
R2035	On	04/11/2021	Bond Future	10.26	Put			1,592.37000	1.59237	1,571,120	12.82		0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call			2,407.56000	2.40756	2,400,470	12.82		0.00	0	18
R2035	On	04/11/2021	Bond Future	13.82	Put			0.08000	0.00008	0,070	15.74		0.00	0	40
R2035	On	03/02/2022	Bond Future	11.39	Put			926.74000	0.92674	916,700	13.60		0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			4,120.41000	4.12041	4,119,840	12.40		0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,070.39000	2.07039	2,055,860	12.40		0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			5,457.55000	5.45755	5,440,010	11.31		0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			640.56000	0.64056	632,420	14.16		0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			5,783.46000	5.78346	5,785,180	13.00		0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,371.16000	1.37116	1,358,920	13.00		0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			3,726.54000	3.72654	3,709,460	11.79		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,115.52000	1.11552	1,104,450	13.32		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			7,493.10000	7.49310	7,497,020	13.60		0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			544.97000	0.54497	537,600	14.40		0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,961.57000	6.96157	6,964,830	13.42		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.28	Put			1,044.95000	1.04495	1,034,250	13.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,157.87000	3.15787	3,141,360	11.95	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,176.15000	1.17615	1,172,570	11.31	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call			9,169.52000	9.16952	9,175,340	14.16	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,341.68000	1.34168	1,329,570	13.04	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			2,869.11000	2.86911	2,852,990	12.04	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,987.22000	2.98722	2,985,060	12.04	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	9.92	Put			4,450.14000	4.45014	4,432,680	11.59	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,187.91000	2.18791	2,184,790	11.79	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			9,918.33000	9.91833	9,924,920	14.40	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			3,958.47000	3.95847	3,957,670	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			2,162.57000	2.16257	2,147,810	12.34	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call			6,155.03000	6.15503	6,157,250	13.14	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,257.13000	1.25713	1,245,390	13.14	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Call			2,684.53000	2.68453	2,681,980	11.95	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			5,875.76000	5.87576	5,877,610	13.04	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			6,722.19000	6.72219	6,725,150	13.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,103.34000	1.10334	1,092,340	13.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,770.00000	6.77000	6,773,020	13.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,091.48000	1.09148	1,080,540	13.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			6,674.63000	6.67463	6,677,520	13.32	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			1,691.51000	1.69151	1,688,010	11.59	0.00	0	20
R2035	On	05/05/2022	Bond Future	11.64	Put			1,359.42000	1.35942	1,350,240	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			8,140.55000	8.14055	8,145,370	13.45	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,348.09000	1.34809	1,338,950	13.45	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			8,049.51000	8.04951	8,054,250	13.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,370.85000	1.37085	1,361,630	13.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			8,095.01000	8.09501	8,099,790	13.44	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,037.03000	4.03703	4,024,330	11.53	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			5,449.04000	5.44904	5,451,840	11.86	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			2,968.46000	2.96846	2,957,200	11.86	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			3,776.56000	3.77656	3,777,660	11.48	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,282.67000	4.28267	4,269,710	11.48	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			7,415.32000	7.41532	7,400,550	10.85	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			4,060.42000	4.06042	4,061,810	11.54	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			4,006.84000	4.00684	3,994,170	11.54	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			4,092.64000	4.09264	4,094,060	11.54	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,977.19000	3.97719	3,964,550	11.54	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			4,028.67000	4.02867	4,030,030	11.53	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			1,703.22000	1.70322	1,702,510	10.85	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2035 Option												0.00	0	13,93	
Total For R2035												0.00	0	91,03	
R2037	On	04/11/2021	Bond Future			10.37607	88.10091	10.38834	88.01795		13.10		0.00	0	121,56
R2037	On	03/02/2022	Bond Future			10.56118	84.84444	10.57390	84.76075		13.15		0.00	0	
R2037	On	05/05/2022	Bond Future			10.75052	85.84142	10.76372	85.75688		12.63		0.00	0	
R2037	On	04/08/2022	Bond Future			10.95080	82.58063	10.96452	82.49521		12.82		0.00	0	
Total R2037 Future												0.00	0	121,56	
R2037	On	04/11/2021	Bond Future	12.82	Call			14,343.75000	14.34375	14,425,680	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			9.63000	0.00963	8,600	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			14,394.64000	14.39464	14,476,590	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			9.33000	0.00933	8,320	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			14,292.82000	14.29282	14,374,720	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			9.94000	0.00994	8,880	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			11,637.48000	11.63748	11,716,630	16.65		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			45.31000	0.04531	41,500	16.65		0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			256.81000	0.25681	241,810	15.40		0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			7,244.82000	7.24482	7,312,780	15.40		0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put			1,123.07000	1.12307	1,096,290	14.69		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			6,651.17000	6.65117	6,708,280	14.71		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,110.98000	1.11098	1,084,400	14.71		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,698.60000	6.69860	6,755,920	14.72		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,099.02000	1.09902	1,072,650	14.72		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			6,603.80000	6.60380	6,660,710	14.69		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			7,811.74000	7.81174	7,870,450	14.09		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,437.88000	1.43788	1,412,050	14.09		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			7,856.66000	7.85666	7,915,530	14.10		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1,425.98000	1.42598	1,400,310	14.10		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			7,901.84000	7.90184	7,960,870	14.12		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			1,414.40000	1.41440	1,388,890	14.12		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			1,741.74000	1.74174	1,762,820	12.05		0.00	0	5
R2037	On	04/08/2022	Bond Future	10.91	Put			4,210.78000	4.21078	4,163,170	12.75		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			3,807.89000	3.80789	3,845,280	12.74		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			4,273.42000	4.27342	4,225,390	12.74		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			5,632.93000	5.63293	5,681,020	13.21		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			2,869.98000	2.86998	2,832,650	13.21		0.00	0	5
R2037	On	04/08/2022	Bond Future	10.10	Put			7,389.43000	7.38943	7,325,090	12.05		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3,839.17000	3.83917	3,876,770	12.74		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			4,242.00000	4.24200	4,194,180	12.74		0.00	0	5
R2037	On	04/08/2022	Bond Future	10.91	Call			3,870.57000	3.87057	3,908,380	12.75		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2037 Option										0.00	0	1,35
Total For R2037										0.00	0	122,91
R2040 On 04/11/2021 Bond Future			10.48729	90.46102	10.48924	90.44680		13.64		0.00	0	81,95
R2040 On 03/02/2022 Bond Future			10.66672	86.98101	10.66871	86.96688		13.72		0.00	0	
R2040 On 05/05/2022 Bond Future			10.84973	88.00315	10.85178	87.98898		13.16		0.00	0	
R2040 On 04/08/2022 Bond Future			11.04300	84.51685	11.04511	84.50267		13.37		0.00	0	
Total R2040 Future										0.00	0	81,95
R2040 On 04/11/2021 Bond Future	12.90	Call			15,158.86000	15.15886	15,172,200	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Put			12.07000	0.01207	11,190	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Call			15,212.33000	15.21233	15,225,690	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Put			11.70000	0.01170	10,840	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Call			15,105.32000	15.10532	15,118,640	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Put			12.44000	0.01244	11,540	17.50		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			1,174.74000	1.17474	1,163,180	15.64		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			7,245.33000	7.24533	7,247,780	15.60		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			1,199.86000	1.19986	1,188,180	15.60		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			7,295.91000	7.29591	7,298,420	15.62		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			1,187.15000	1.18715	1,175,530	15.62		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			7,346.71000	7.34671	7,349,280	15.64		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			1,029.74000	1.02974	1,027,590	12.12		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			4,858.87000	4.85887	4,843,380	13.00		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,876.05000	2.87605	2,874,730	13.00		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	13.04	Call			13,837.33000	13.83733	13,845,870	16.37		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			8,463.56000	8.46356	8,467,760	14.89		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			1,552.89000	1.55289	1,542,920	14.89		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			8,367.79000	8.36779	8,371,900	14.86		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			593.38000	0.59338	587,750	16.37		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			1,578.26000	1.57826	1,568,200	14.86		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Put			8,651.48000	8.65148	8,635,160	12.12		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			8,415.55000	8.41555	8,419,700	14.88		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			1,565.41000	1.56541	1,555,390	14.88		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			4,357.02000	4.35702	4,343,850	13.40		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			4,357.14000	4.35714	4,358,170	13.41		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			4,324.29000	4.32429	4,311,140	13.41		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			4,288.03000	4.28803	4,289,000	13.40		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			4,389.65000	4.38965	4,376,440	13.40		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			4,322.68000	4.32268	4,323,690	13.40		0.00	0	
Total R2040 Option										0.00	0	3,60
Total For R2040										0.00	0	85,55

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021			10.55697	86.99660	10.55884	86.98273		14.30	0.00	0	60,56
R2044	On	03/02/2022			10.72841	83.60249	10.73032	83.58869		14.38	0.00	0	
R2044	On	05/05/2022			10.90290	84.58492	10.90486	84.57114		13.80	0.00	0	
R2044	On	04/08/2022			11.08685	81.18403	11.08887	81.17021		14.02	0.00	0	
Total R2044 Future											0.00	0	60,56
R2044	On	04/11/2021	12.90	Call			14,803.51000	14.80351	14,816,220	18.55	0.00	0	
R2044	On	04/11/2021	12.90	Put			16.80000	0.01680	15,640	18.55	0.00	0	
R2044	On	04/11/2021	12.91	Call			14,856.51000	14.85651	14,869,250	18.55	0.00	0	
R2044	On	04/11/2021	12.91	Put			16.32000	0.01632	15,190	18.55	0.00	0	
R2044	On	04/11/2021	12.89	Call			14,750.45000	14.75045	14,763,140	18.55	0.00	0	
R2044	On	04/11/2021	12.89	Put			17.29000	0.01729	16,110	18.55	0.00	0	
R2044	On	03/02/2022	11.61	Call			7,140.16000	7.14016	7,142,570	15.95	0.00	0	
R2044	On	03/02/2022	11.61	Put			1,168.00000	1.16800	1,156,610	15.95	0.00	0	
R2044	On	03/02/2022	11.59	Call			7,038.19000	7.03819	7,040,460	15.90	0.00	0	
R2044	On	03/02/2022	11.59	Put			1,193.74000	1.19374	1,182,210	15.90	0.00	0	
R2044	On	03/02/2022	11.60	Call			7,089.07000	7.08907	7,091,410	15.92	0.00	0	
R2044	On	03/02/2022	11.60	Put			1,180.72000	1.18072	1,169,260	15.92	0.00	0	
R2044	On	05/05/2022	11.92	Put			1,650.86000	1.65086	1,640,650	15.65	0.00	0	
R2044	On	05/05/2022	11.93	Call			8,353.03000	8.35303	8,356,650	15.67	0.00	0	
R2044	On	05/05/2022	11.93	Put			1,637.75000	1.63775	1,627,590	15.67	0.00	0	
R2044	On	05/05/2022	11.91	Call			8,257.29000	8.25729	8,260,830	15.63	0.00	0	
R2044	On	05/05/2022	11.91	Put			1,664.08000	1.66408	1,653,840	15.63	0.00	0	
R2044	On	05/05/2022	11.92	Call			8,305.15000	8.30515	8,308,720	15.65	0.00	0	
R2044	On	04/08/2022	11.09	Call			4,388.52000	4.38852	4,389,310	14.10	0.00	0	
R2044	On	04/08/2022	11.09	Put			4,380.79000	4.38079	4,367,760	14.10	0.00	0	
R2044	On	04/08/2022	11.10	Call			4,423.73000	4.42373	4,424,550	14.11	0.00	0	
R2044	On	04/08/2022	11.10	Put			4,347.68000	4.34768	4,334,680	14.11	0.00	0	
R2044	On	04/08/2022	11.08	Call			4,353.43000	4.35343	4,354,180	14.09	0.00	0	
R2044	On	04/08/2022	11.08	Put			4,414.12000	4.41412	4,401,050	14.09	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	60,56
R2048	On	04/11/2021			10.47850	86.29324	10.48032	86.27921		14.74	0.00	0	167,94
R2048	On	03/02/2022			10.64524	87.27041	10.64709	87.25654		14.09	0.00	0	
R2048	On	05/05/2022			10.80768	83.88062	10.80958	83.86674		14.23	0.00	0	
R2048	On	04/08/2022			10.97672	84.85029	10.97868	84.83635		13.73	0.00	0	
Total R2048 Future											0.00	0	167,94
R2048	On	04/11/2021	12.84	Call			15,283.92000	15.28392	15,296,780	19.34	0.00	0	
R2048	On	04/11/2021	12.84	Put			16.99000	0.01699	15,820	19.34	0.00	0	
R2048	On	04/11/2021	12.85	Call			15,337.47000	15.33747	15,350,360	19.34	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	12.85	Put		16.51000	0.01651	15,370	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,470.73000	1.47073	1,460,530	14.46	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		7,452.49000	7.45249	7,434,040	13.39	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		166.75000	0.16675	162,330	13.39	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		1,175.08000	1.17508	1,155,250	15.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		15,230.31000	15.23031	15,243,140	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		3,578.10000	3.57810	3,572,300	15.26	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	10.20	Put		3,375.35000	3.37535	3,351,230	14.30	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		1,166.06000	1.16606	1,155,970	14.30	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	12.83	Put		17.49000	0.01749	16,290	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		2,880.57000	2.88057	2,856,340	14.46	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		815.18000	0.81518	811,180	13.15	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.50	Put		3,804.07000	3.80407	3,786,350	14.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		2,688.41000	2.68841	2,684,560	14.09	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	11.48	Put		1,312.14000	1.31214	1,299,910	15.92	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		7,224.36000	7.22436	7,226,060	15.94	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,298.37000	1.29837	1,286,200	15.94	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		7,120.11000	7.12011	7,121,680	15.90	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,326.07000	1.32607	1,313,770	15.90	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		7,611.39000	7.61139	7,593,520	13.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		7,172.21000	7.17221	7,173,850	15.92	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,429.47000	8.42947	8,433,110	15.95	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,651.99000	1.65199	1,641,750	15.95	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,330.58000	8.33058	8,334,130	15.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,678.84000	1.67884	1,668,510	15.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,380.11000	8.38011	8,383,710	15.93	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,665.46000	1.66546	1,655,180	15.93	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,417.09000	4.41709	4,403,920	13.72	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		4,533.95000	4.53395	4,534,760	13.73	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,382.65000	4.38265	4,369,520	13.73	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		4,460.80000	4.46080	4,461,540	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,451.42000	4.45142	4,438,220	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		4,497.48000	4.49748	4,498,250	13.72	0.00	0	
Total R2048 Option											0.00	0	4,70
Total For R2048											0.00	0	172,64
R209	On	04/11/2021	Bond Future			10.11133	71.72124	10.12347	71.64965	13.83	0.00	0	37,20
R209	On	03/02/2022	Bond Future			10.27951	72.53362	10.29205	72.46144	13.26	0.00	0	
R209	On	05/05/2022	Bond Future			10.44965	70.24433	10.46262	70.17145	13.31	0.00	0	
R209	On	04/08/2022	Bond Future			10.62435	71.05757	10.63779	70.98385	12.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R209 Future												0.00	0	37,25
R209	On	04/11/2021	Bond Future	12.18	Call			10,805.41000	10.80541	10,874,950	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			22.05000	0.02205	20,000	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			10,851.23000	10.85123	10,920,820	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			21.39000	0.02139	19,390	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			10,759.55000	10.75955	10,829,040	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			9,975.22000	9.97522	10,043,630	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			37.51000	0.03751	34,330	17.51	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call			3,027.70000	3.02770	3,066,320	14.68	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			857.05000	0.85705	824,080	14.68	0.00	0	2,90
R209	On	04/11/2021	Bond Future	9.50	Put			4,178.22000	4.17822	4,111,440	13.02	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			366.46000	0.36646	371,270	13.02	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call			1,322.77000	1.32277	1,341,740	13.83	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put			2,055.62000	2.05562	2,003,000	13.83	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			2,084.01000	2.08401	2,112,840	14.18	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put			1,343.91000	1.34391	1,301,150	14.18	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.17	Put			22.72000	0.02272	20,620	17.51	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			5,164.75000	5.16475	5,211,650	14.47	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			1,094.87000	1.09487	1,069,590	14.47	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			5,205.43000	5.20543	5,252,520	14.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			1,082.72000	1.08272	1,057,630	14.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			5,124.16000	5.12416	5,170,860	14.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			1,107.16000	1.10716	1,081,680	14.45	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,283.35000	1.28335	1,260,410	14.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			6,468.03000	6.46803	6,518,120	14.59	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			1,272.08000	1.27208	1,249,290	14.59	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			6,507.31000	6.50731	6,557,540	14.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,261.09000	1.26109	1,238,440	14.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			6,428.98000	6.42898	6,478,920	14.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			3,340.87000	3.34087	3,373,220	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,713.84000	3.71384	3,672,470	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			3,368.42000	3.36842	3,400,950	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,686.19000	3.68619	3,645,000	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			3,396.08000	3.39608	3,428,790	12.94	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,658.72000	3.65872	3,617,710	12.94	0.00	0	
Total R209 Option												0.00	0	27,50
Total For R209												0.00	0	64,75
R210	On	04/11/2021	Bond Future			211.35421	211.35421	211.53594	211.53594			0.00	0	1,40
R210	On	03/02/2022	Bond Future			213.79969	213.79969	213.98412	213.98412			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R210	On	05/05/2022	Bond Future			213.50808	213.50808	213.69515	213.69515			0.00	0	
R210	On	04/08/2022	Bond Future			216.15048	216.15048	216.34019	216.34019			0.00	0	
Total R210 Future												0.00	0	1,48
Total For R210												0.00	0	1,48
R212	On	04/11/2021	Bond Future			174.98352	174.98352	174.96281	174.96281			0.00	0	1,02
Total R212 Future												0.00	0	1,02
Total For R212												0.00	0	1,02
R213	On	04/11/2021	Bond Future			9.20571	87.74336	9.22830	87.61675		10.76	27,288,184.96	311	10,27
R213	On	03/02/2022	Bond Future			9.39074	88.73695	9.41425	88.60918		10.21	0.00	0	
R213	On	05/05/2022	Bond Future			9.57343	86.24713	9.59790	86.11807		10.15	0.00	0	
R213	On	04/08/2022	Bond Future			9.76598	87.24941	9.79152	87.11882		9.72	0.00	0	
Total R213 Future												0.00	0	1,02
												27,288,184.96	311	10,27
R213	On	04/11/2021	Bond Future	11.10	Call			9,734.11000	9.73411	9,857,470	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			26.98000	0.02698	23,730	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,781.39000	9.78139	9,904,820	13.17	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			26.31000	0.02631	23,130	13.17	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			9,686.82000	9.68682	9,810,100	13.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			27.67000	0.02767	24,340	13.15	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			984.06000	0.98406	945,810	10.88	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,828.23000	2.82823	2,894,530	10.27	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,934.33000	1.93433	1,872,860	10.27	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,076.46000	5.07646	4,972,370	9.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			873.74000	0.87374	838,800	11.01	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,414.41000	3.41441	3,488,780	10.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			1,563.32000	1.56332	1,509,920	10.42	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,360.20000	4.36020	4,262,900	9.58	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,232.62000	1.23262	1,187,440	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			4,861.69000	4.86169	4,951,210	10.88	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			574.04000	0.57404	548,900	11.47	0.00	0	43
R213	On	03/02/2022	Bond Future	10.00	Call			4,280.16000	4.28016	4,364,300	10.68	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,174.39000	1.17439	1,130,760	10.68	0.00	0	43
R213	On	03/02/2022	Bond Future	9.22	Put			2,885.41000	2.88541	2,807,050	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			678.93000	0.67893	702,610	9.40	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			5,260.76000	5.26076	5,353,590	11.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			527.55000	0.52755	504,050	11.57	0.00	0	22
R213	On	03/02/2022	Bond Future	10.17	Call			4,940.94000	4.94094	5,031,140	10.91	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			961.10000	0.96110	923,530	10.91	0.00	0	22
R213	On	03/02/2022	Bond Future	9.15	Put			3,102.68000	3.10268	3,021,040	9.93	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			940.02000	0.94002	970,490	9.58	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/02/2022	Bond Future	10.60	Call		6,711.86000	6.71186	6,814,490	11.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		4,205.43000	4.20543	4,288,800	10.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		1,203.29000	1.20329	1,158,890	10.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		4,130.97000	4.13097	4,213,560	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,652.34000	1.65234	1,698,470	9.93	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.22	Call		1,822.32000	1.82232	1,871,730	9.99	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call		7,009.63000	7.00963	7,113,900	11.57	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		4,168.15000	4.16815	4,251,130	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,217.88000	1.21788	1,173,090	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,142.95000	1.14295	1,108,180	11.31	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		6,451.46000	6.45146	6,545,990	11.32	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,132.83000	1.13283	1,098,300	11.32	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		6,374.54000	6.37454	6,468,590	11.29	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,152.94000	1.15294	1,117,930	11.29	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		6,413.09000	6.41309	6,507,380	11.31	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		3,518.52000	3.51852	3,585,020	9.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,017.38000	3.01738	2,953,290	9.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,545.86000	3.54586	3,612,690	9.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,994.04000	2.99404	2,930,280	9.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3,490.94000	3.49094	3,557,130	9.79	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,040.51000	3.04051	2,976,110	9.79	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											27,288,184.96	311	13,12
R214	On	04/11/2021	Bond Future			10.49506	68.45394	10.50203	68.41177	14.88	2,532,795.78	37	17,8
R214	On	03/02/2022	Bond Future			10.66381	69.22907	10.67099	69.18671	14.26	0.00	0	
R214	On	05/05/2022	Bond Future			10.82831	66.76255	10.83573	66.71980	14.36	0.00	0	
R214	On	04/08/2022	Bond Future			10.99925	67.53425	11.00694	67.49103	13.88	0.00	0	
Total R214 Future											2,532,795.78	37	17,81
R214	On	04/11/2021	Bond Future	12.47	Call		10,455.97000	10.45597	10,495,610	19.09	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		35.60000	0.03560	33,070	19.09	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,501.40000	10.50140	10,541,080	19.11	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		34.87000	0.03487	32,380	19.11	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		10,410.47000	10.41047	10,450,070	19.07	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		36.33000	0.03633	33,760	19.07	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		5,238.44000	5.23844	5,262,200	15.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,201.96000	1.20196	1,183,360	15.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,279.07000	5.27907	5,302,950	15.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,189.21000	1.18921	1,170,730	15.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,319.77000	5.31977	5,343,780	15.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.41	Put		1,176.60000	1.17660	1,158,250	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,437.13000	1.43713	1,420,510	15.92	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,309.74000	6.30974	6,335,690	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,461.51000	1.46151	1,444,710	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,348.46000	6.34846	6,374,510	15.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,449.26000	1.44926	1,432,560	15.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,387.23000	6.38723	6,413,360	15.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,541.37000	3.54137	3,558,670	13.87	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,636.64000	3.63664	3,610,720	13.87	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,484.35000	3.48435	3,501,430	13.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,692.38000	3.69238	3,666,240	13.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,512.68000	3.51268	3,529,870	13.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,664.29000	3.66429	3,638,260	13.86	0.00	0	
Total R214 Option											0.00	0	
Total For R214											2,532,795.78	37	17,81
Total for Bond											221,449,434.29	2,076	1,065,86
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/11/2021 GOVI			812.08800	812.08800	811.53000	811.53000			0.00	0	98
GOVI On 03/02/2022 GOVI			821.28400	821.28400	820.72200	820.72200			0.00	0	
GOVI On 05/05/2022 GOVI			830.92300	830.92300	830.35600	830.35600			0.00	0	
GOVI On 04/08/2022 GOVI			840.90400	840.90400	840.33100	840.33100			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 04/11/2021 GOVI	728.41	Call			831,200.00000	83.12000	836,780,000		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			831,100.00000	83.11000	836,680,000		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			831,300.00000	83.13000	836,880,000		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			279,820.00000	27.98200	285,440,000		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			279,720.00000	27.97200	285,340,000		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			279,620.00000	27.96200	285,240,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			421,060.00000	42.10600	426,730,000		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			421,260.00000	42.12600	426,930,000		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	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			421,160.00000	42.11600	426,830,000		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			210,510.00000	21.05100	216,240,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			210,710.00000	21.07100	216,440,000		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			210,610.00000	21.06100	216,340,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	9€
Total for GOVI												0.00	0	9€
AL37	On	04/11/2021	Index Future			810.74400	810.74400	810.35300	810.35300			0.00	0	
AL37	On	03/02/2022	Index Future			819.92500	819.92500	819.53200	819.53200			0.00	0	
AL37	On	05/05/2022	Index Future			829.54800	829.54800	829.15200	829.15200			0.00	0	
AL37	On	04/08/2022	Index Future			839.51200	839.51200	839.11200	839.11200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			934.88800	934.88800	933.47300	933.47300			0.00	0	
AL7T	On	03/02/2022	Index Future			945.47400	945.47400	944.04600	944.04600			0.00	0	
AL7T	On	05/05/2022	Index Future			956.57100	956.57100	955.12700	955.12700			0.00	0	
AL7T	On	04/08/2022	Index Future			968.06100	968.06100	966.60100	966.60100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			822.41900	822.41900	821.85100	821.85100			0.00	0	1'
ALBI	On	03/02/2022	Index Future			831.73200	831.73200	831.16000	831.16000			0.00	0	
ALBI	On	05/05/2022	Index Future			841.49300	841.49300	840.91600	840.91600			0.00	0	
ALBI	On	04/08/2022	Index Future			851.60100	851.60100	851.01800	851.01800			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			296.26800	296.26800	296.36400	296.36400			0.00	0	4'
IGOV	On	03/02/2022	Index Future			299.69500	299.69500	299.79400	299.79400			0.00	0	
IGOV	On	05/05/2022	Index Future			303.28500	303.28500	303.38500	303.38500			0.00	0	
IGOV	On	04/08/2022	Index Future			306.99900	306.99900	307.10000	307.10000			0.00	0	
Total IGOV Future												0.00	0	47
Total For IGOV												0.00	0	47
Total for Index												0.00	0	5€
JIBAR F	On	15/09/2021	Jibar Future			3.68500	96.31500	3.67500	96.32500			0.00	0	30,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 20/10/2021		Jibar Future	3.72500	96.27500	3.72500	96.27500			0.00	0	
JIBAR f On 17/11/2021		Jibar Future	3.76000	96.24000	3.75000	96.25000			0.00	0	
JIBAR f On 15/12/2021		Jibar Future	3.84500	96.15500	3.84500	96.15500			0.00	0	
JIBAR f On 19/01/2022		Jibar Future	3.87000	96.13000	3.87000	96.13000			0.00	0	
JIBAR f On 16/02/2022		Jibar Future	4.02000	95.98000	4.04000	95.96000			0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.06000	95.94000	4.07000	95.93000			0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.47500	95.52500	4.46500	95.53500			0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.73000	95.27000	4.73000	95.27000			0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.02000	94.98000	5.02000	94.98000			0.00	0	6
JIBAR f On 15/03/2023		Jibar Future	5.23500	94.76500	5.23500	94.76500			0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.51500	94.48500	5.51500	94.48500			0.00	0	
Total Jibar Future									0.00	0	30,54
Total For JIBAR FUTURE									0.00	0	30,54
Total for Jibar									0.00	0	30,54
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000			0.00	0	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5
Total for Interest Rate Swap									0.00	0	5
Total for Derivatives :									221,449,434.29	2,076	1,098,06
ABCPI3 On 07/12/2023		Spot Bond	2.21000	317.08328	2.21000	317.03788			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	99.90663			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.54975			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	101.79262	9.65000	101.76641			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.02993			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	101.25715			0.00	0	
Total ABFN09 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	100.60065				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.10832				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.38297				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.78599				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.94342				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.40084				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.57992				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.99792				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.65727				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.80127				0.00	0	100,000,00
Total ABFN29 SPOT										0.00	0	100,000,00
Total For ABFN29										0.00	0	100,000,00
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.74763				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.36028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.91523				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.61012				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.60749				0.00	0	2,250,000,00
Total ABFN34 SPOT										0.00	0	2,250,000,00
Total For ABFN34										0.00	0	2,250,000,00
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.17356				0.00	400,000,000	2,900,000,00
Total ABFN35 SPOT										0.00	400,000,000	2,900,000,00
Total For ABFN35										0.00	400,000,000	2,900,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.24791				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.78018				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.61085				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.24213				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.54635				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.87057				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.43222				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.72770				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.74826				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.76298				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.04673				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.16394				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.17180				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.14080				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.89196				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.03004				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.80202				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.02996				0.00	0	79,953,50
Total ABJ01 SPOT										0.00	0	79,953,50
Total For ABJ01										0.00	0	79,953,50
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.45576				0.00	0	
Total ABJ02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.38402				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK103 On 13/10/2021 Spot Bond			3.43500	3.43500	3.43500	152.32469				0.00	0	5,460,10
Total ABK103 SPOT										0.00	0	5,460,10
Total For ABK103										0.00	0	5,460,10
ABK103 On 13/10/2021 Spot Bond			100.00000	118.64584	100.00000	118.34086				0.00	0	
Total ABK103/R212 SPOT										0.00	0	
Total For ABK103/R212										0.00	0	
ABK104 On 13/03/2024 Spot Bond			6.93500	6.93500	6.93500	141.87120				0.00	0	9,523,20
Total ABK104 SPOT										0.00	0	9,523,20
Total For ABK104										0.00	0	9,523,20
ABK104 On 13/03/2024 Spot Bond			100.00000	22.99432	100.00000	22.94180				0.00	0	
Total ABK104/I2025 SPOT										0.00	0	
Total For ABK104/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.53500	2.53500	2.53500	152.53219				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.57000	3.57000	3.57000	203.22667				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.40000	4.40000	4.40000	227.35057				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.47500	6.47500	6.47500	101.90261				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.26500	7.26500	7.26500	116.18644				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.63500	106.39575	4.63500	106.38251				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.00500	108.51793	5.00500	108.50334				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.65000	116.80600	6.65000	116.78525				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.53000	118.53084	7.53000	118.50704				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.44500	112.82943	5.44500	112.81296				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.68000	104.49286	7.68000	104.47147			85,708,800,000.00	11,160,000,000	2,840,000,000	
Total ABS7 SPOT									15,708,800,000,000.00	11,160,000,000	2,840,000,000	
Total For ABS7									15,708,800,000,000.00	11,160,000,000	2,840,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.29044	100.00000	10.26779				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.53000	321.65453	1.53000	321.61437				0.00	0	6,000,000
Total ABSI2 SPOT										0.00	0	6,000,000
Total For ABSI2										0.00	0	6,000,000
ABSI4 On 31/01/2022 Spot Bond			0.82000	173.46180	0.82000	173.44349				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.14000	10.14000	10.14000	103.60302				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.34608				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.30401				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.25167				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL145 On 20/12/2021 Spot Bond					0.00000	101.25800				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.92190				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.30007				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.30007				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.33587				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.33587				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	160.58394				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	162.28412				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.23274				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.22430				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.19273				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	99.91907				0.00	0	
Total AECI01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.94467				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.39133				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.43375				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.46385				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.37811				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.09916				0.00	220,000,000	755,000,000
Total AGL03 SPOT										0.00	220,000,000	755,000,000
Total For AGL03										0.00	220,000,000	755,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.15026				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	102.97329				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	101.78268				0.00	0	150,000,000
Total AGT03 SPOT										0.00	0	150,000,000
Total For AGT03										0.00	0	150,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	104.89845				0.00	740,000,000	635,000,000
Total AGT04 SPOT										0.00	740,000,000	635,000,000
Total For AGT04										0.00	740,000,000	635,000,000
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.71298				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.73953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.56500	106.61853	7.56500	101.18089				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.77951				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.91270				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.07896				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.61957				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.21245				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.16500	107.15768	6.16500	107.14000				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.19915				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.22385				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.23903				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.69945				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A On 21/08/2022 Spot Bond					0.00000	100.43556				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.75069				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.22377				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.23894				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.34477				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.38226				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.20860				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.23136				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.22568				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.24652				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.23933				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.37491				0.00	0	
Total AHF7D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AHF7D1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.35608			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.17500	111.00125	7.17500	110.97987			0.00	0	1,216,600,00
Total AIR02 SPOT									0.00	0	1,216,600,00
Total For AIR02									0.00	0	1,216,600,00
AIR04 On 29/05/2024 Spot Bond			7.62500	106.44934	7.62500	106.42770			0.00	0	100,000,00
Total AIR04 SPOT									0.00	0	100,000,00
Total For AIR04									0.00	0	100,000,00
AIR05 On 29/05/2030 Spot Bond			11.11000	96.60943	11.11000	96.58106			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.54000	182.96606	5.54000	182.92354		647,626,000,000.00		116,900,000	58,450,00
Total AIRL01 SPOT								647,626,000,000.00		116,900,000	58,450,00
Total For AIRL01								647,626,000,000.00		116,900,000	58,450,00
APF04 On 21/10/2021 Spot Bond					0.00000	100.80967			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.51022			0.00	0	30,000,00
Total APF06 SPOT									0.00	0	30,000,00
Total For APF06									0.00	0	30,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.35658			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.86525			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.99441			0.00	0	
Total APF10 SPOT									0.00	0	
Total For APF10									0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.24207			0.00	0	
Total APF12 SPOT									0.00	0	
Total For APF12									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.44859			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.23854				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.52265				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.75000	242.31313	4.75000	242.26190				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.76500	219.54448	4.76500	219.49798				0.00	0	1,000,000,00
Total ASN037 SPOT										0.00	0	1,000,000,00
Total For ASN037										0.00	0	1,000,000,00
ASN13 On 31/01/2022 Spot Bond			1.79500	172.79010	1.79500	172.76731				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.84000	172.75924	1.84000	172.73624				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.44000	193.16201	4.44000	193.12277				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN18 On 20/06/2022 Spot Bond					0.00000	101.44536				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.11890				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.98000	108.25947	4.98000	108.23600				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	101.12540				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.14266				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.25729				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	100.29087				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.06222				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.44116				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.13104				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.33263				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.27544				0.00	0	
Total ASN279 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 ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.22309				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.89254				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.15132				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.22011				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.67099				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.04500	4.04500	4.04500	107.52348				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.91500	4.91500	4.91500	97.18626				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.15439				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.32109				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.43800				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.40417				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.09000	106.74910	5.09000	106.72562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.24112				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.12534				0.00	0	3,100,00
Total ASN346 SPOT										0.00	0	3,100,00
Total For ASN346										0.00	0	3,100,00
ASN35 On 20/06/2024 Spot Bond					0.00000	101.20741				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.18850				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.18850				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.10855				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.43051				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.16531				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.20951				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.61603				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.87026				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 15/03/2022 Spot Bond					0.00000	99.87026				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.97583				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.17583				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.24684				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.22604				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.16741				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.37786				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	105.07764				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	101.08058				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	101.11578				0.00	0	
Total ASN450 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 ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.48360				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	102.14464				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	105.09004				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.74135				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.74843				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.88045				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.17615				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.53913				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.63182				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.20559				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.44105				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	112.48530				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.17181				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.20138				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	99.98797				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.89608				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	99.97728				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	99.89972				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	99.89972				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	101.16985				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			8.96000	102.05951	8.96000	102.03507				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.14000	101.89246	8.14000	101.87025				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51(On 21/12/2026 Spot Bond			8.69000	100.38448	8.69000	100.36116				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			8.69000	100.38448	8.69000	100.36116				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	100.92316	9.10000	100.89876				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	101.11682	11.05000	101.08727				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	101.11187	11.00000	101.08245				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	101.06234	10.50000	101.03424				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	101.06234	10.50000	101.03424				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	101.14494				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.54920				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	100.46050				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	101.07225	10.60000	101.04389				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.47000	100.71099	10.47000	101.03134				0.00	0	
Total ASN557 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 ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	101.06730	10.55000	101.03906				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	100.52238				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN561 On 24/04/2025 Spot Bond					0.00000	100.70277				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN570 On 13/02/2023 Spot Bond					0.00000	99.86896				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN576 On 20/12/2022 Spot Bond					0.00000	101.12537				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN580 On 13/02/2023 Spot Bond					0.00000	99.81044				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN581 On 14/11/2022 Spot Bond					0.00000	100.37932				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN584 On 07/09/2021 Spot Bond					0.00000	99.98571				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN585 On 13/02/2022 Spot Bond					0.00000	100.37640				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN586 On 14/03/2022 Spot Bond					0.00000	99.87848				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN587 On 18/03/2024 Spot Bond					0.00000	103.20066				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	100.88921	9.22000	100.86463				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.86227				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.83436				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.64304				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.71007				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.13457				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.54017				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.66785				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	101.36931				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.56402				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	101.26254				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN617 On 28/02/2024 Spot Bond					0.00000	100.12115				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.53555				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	101.19310				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN626 On 25/11/2021 Spot Bond					0.00000	100.16257				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.12082				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN631 On 08/09/2021 Spot Bond					0.00000	99.97488				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	101.07833				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	101.54655				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	101.57019				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.00020				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN638 On 27/09/2021 Spot Bond					0.00000	101.00000				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN641 On 30/09/2021 Spot Bond					0.00000	104.03078				0.00	0	
Total ASN641 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN641										0.00	0	
ASN64: On 01/10/2021 Spot Bond					0.00000	100.86017				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.65197				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.88321				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.91701				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64: On 20/10/2021 Spot Bond					0.00000	100.60144				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65: On 22/10/2021 Spot Bond					0.00000	100.90609				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65: On 27/10/2021 Spot Bond					0.00000	100.52497				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65: On 29/10/2021 Spot Bond					0.00000	101.53077				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.52023				0.00	0	1,830,000,00
Total ASN658 SPOT										0.00	0	1,830,000,00
Total For ASN658										0.00	0	1,830,000,00
ASN65: On 12/11/2021 Spot Bond					0.00000	100.31877				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.32120				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.30279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN662 On 15/11/2021 Spot Bond					0.00000	100.31678				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN663 On 15/11/2021 Spot Bond					0.00000	100.30542				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN664 On 27/02/2023 Spot Bond					0.00000	100.16081				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/11/2021 Spot Bond					0.00000	100.23301				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN666 On 19/08/2025 Spot Bond					0.00000	100.32959				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 18/11/2021 Spot Bond					0.00000	100.24596				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN668 On 02/04/2026 Spot Bond					0.00000	100.29620				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 23/11/2021 Spot Bond					0.00000	100.17931				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN670 On 29/06/2026 Spot Bond					0.00000	100.21034				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 26/11/2021 Spot Bond					0.00000	100.15395				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN680 On 20/06/2026 Spot Bond					0.00000	100.21299				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.20239				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.10101				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.48624				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.12996				0.00	0	500,000,0€
Total ASN685 SPOT										0.00	0	500,000,0€
Total For ASN685										0.00	0	500,000,0€
ASN69: On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,0€
Total ASN692 SPOT										0.00	0	5,000,000,0€
Total For ASN692										0.00	0	5,000,000,0€
BAW21 On 24/03/2022 Spot Bond			5.19000	106.39595	5.19000	106.38114				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.20660	9.30000	104.18086				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.19236				0.00	200,000,000	75,000,0€
Total BAW22 SPOT										0.00	200,000,000	75,000,0€
Total For BAW22										0.00	200,000,000	75,000,0€
BAW28 On 06/06/2022 Spot Bond					0.00000	100.25484				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.21609				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.08379				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.94251				0.00	0	
Total BAW31 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 BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.29000	102.19130	6.29000	102.17401				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.07156				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.38770				0.00	180,000,000	335,000,00
Total BAW35 SPOT										0.00	180,000,000	335,000,00
Total For BAW35										0.00	180,000,000	335,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.94638				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.81898				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.53605				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.36500	8.36500	8.36500	106.13385				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.75000	10.75000	10.75000	110.32814				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.42270				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.39506				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.37213				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.37230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.39384				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.79979				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.58241				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.58712				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.62878				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.58186				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.62814				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.53530				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.62798				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.53609				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.62825				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.58197				0.00	0	100,000,00
Total BAYA88 SPOT										0.00	0	100,000,00
Total For BAYA88										0.00	0	100,000,00
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.66429				0.00	400,000,000	200,000,00
Total BAYA89 SPOT										0.00	400,000,000	200,000,00
Total For BAYA89										0.00	400,000,000	200,000,00
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.58203				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.48981				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.85941				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.85941				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.90595				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.86012				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.11028				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.95279				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.69500	7.69500	7.69500	105.28594				0.00	0	
Total BD0302 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 BD0302									0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.58047			0.00	0	
Total BDX211 SPOT									0.00	0	
Total For BDX211									0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.64195			0.00	0	
Total BDX31 SPOT									0.00	0	
Total For BDX31									0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.96982			0.00	0	
Total BDX33 SPOT									0.00	0	
Total For BDX33									0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.41240			0.00	0	
Total BDX34 SPOT									0.00	0	
Total For BDX34									0.00	0	
BDX35 On 16/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,810,000,00	
Total BDX35 SPOT								10,000,000,000,000.00	10,000,000,000	10,810,000,00	
Total For BDX35								10,000,000,000,000.00	10,000,000,000	10,810,000,00	
BGL07 On 03/09/2022 Spot Bond			7.15500	104.49774	7.15500	104.47746			0.00	0	
Total BGL07 SPOT									0.00	0	
Total For BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.05630			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.20113			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.82617			0.00	380,000,000	95,000,00
Total BGL15 SPOT									0.00	380,000,000	95,000,00
Total For BGL15									0.00	380,000,000	95,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.25109			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.35366			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.46604			0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL18 SPOT										0.00	0	200,000,00
Total For BGL18										0.00	0	200,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	105.35899				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.00475				0.00	400,000,000	200,000,00
Total BGT01 SPOT										0.00	400,000,000	200,000,00
Total For BGT01										0.00	400,000,000	200,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.51114				0.00	120,000,000	30,000,00
Total BID08 SPOT										0.00	120,000,000	30,000,00
Total For BID08										0.00	120,000,000	30,000,00
BID09 On 15/11/2021 Spot Bond					0.00000	100.36005				0.00	6,000,000,000	3,000,000,00
Total BID09 SPOT										0.00	6,000,000,000	3,000,000,00
Total For BID09										0.00	6,000,000,000	3,000,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.71175				0.00	140,000,000	35,000,00
Total BID10 SPOT										0.00	140,000,000	35,000,00
Total For BID10										0.00	140,000,000	35,000,00
BID11 On 15/11/2023 Spot Bond			5.90500	110.46322	5.90500	110.44576				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.01253				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.12575				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.42543				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.62006				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.68292				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.99467				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.66500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.31200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.47500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.72000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.07588				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.23254				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.65062				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.26009				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.96860				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.15135				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	

Contract 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 BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.81215				0.00	0	200,000,00
Total BPPF23 SPOT										0.00	0	200,000,00
Total For BPPF23										0.00	0	200,000,00
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.52435				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.76141				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.81941				0.00	320,000,000	80,000,00
Total BPPF27 SPOT										0.00	320,000,000	80,000,00
Total For BPPF27										0.00	320,000,000	80,000,00
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.46613				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.48737				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.50584				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.17011				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.18053				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2: On 10/11/2021 Spot Bond					0.00000	100.45216				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	101.08560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.10452				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CCT01 On 23/06/2023 Spot Bond			7.19000	111.48162	7.19000	111.46010			9,347,000,000.00		1,300,000	281,300,00
Total CCT01 SPOT									9,347,000,000.00		1,300,000	281,300,00
Total For CCT01									9,347,000,000.00		1,300,000	281,300,00
CCT02 On 12/06/2024 Spot Bond			7.42000	113.04079	7.42000	113.01828			0.00		0	
Total CCT02 SPOT									0.00		0	
Total For CCT02									0.00		0	
CCT03 On 15/03/2025 Spot Bond			8.14500	108.83486	8.14500	108.81124			0.00		0	
Total CCT03 SPOT									0.00		0	
Total For CCT03									0.00		0	
CCT04 On 17/07/2027 Spot Bond			9.46000	104.55158	9.46000	103.14654			41,915,074,740.00		4,430,769	4,430,76
Total CCT04 SPOT									41,915,074,740.00		4,430,769	4,430,76
Total For CCT04									41,915,074,740.00		4,430,769	4,430,76
CGR42 On 03/08/2023 Spot Bond					0.00000	100.77312			0.00		0	
Total CGR42 SPOT									0.00		0	
Total For CGR42									0.00		0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.57360			0.00		0	
Total CGR43 SPOT									0.00		0	
Total For CGR43									0.00		0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.14625			0.00		0	
Total CGR46 SPOT									0.00		0	
Total For CGR46									0.00		0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.15644			0.00		0	
Total CGR47 SPOT									0.00		0	
Total For CGR47									0.00		0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.98990			0.00		0	
Total CGR50 SPOT									0.00		0	
Total For CGR50									0.00		0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.05068			0.00		0	
Total CGR51 SPOT									0.00		0	
Total For CGR51									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN198 On 13/09/2021 Spot Bond			1.76500	1.76500	1.76500	162.60666				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.42331	4.77000	110.49400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.97481				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.93500	113.17059	6.93500	113.14963				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	115.55915	8.70700	120.50700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.66267				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.71971				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.47618				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.96332	10.98000	103.93313				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	115.89700				0.00	0	
Total CLN380 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 CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.61329	6.50000	118.23100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	106.39100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.22009				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.34689				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.34404				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			1.76500	172.81070	1.76500	172.78804				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.23500	139.82292	5.23500	139.79167				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.67500	137.86818	5.67500	137.83575				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	102.62900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	100.33249				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	100.19550				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46 On 29/11/2021 Spot Bond					0.00000	100.23913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.36500	101.67980	6.36500	101.66250				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.08563				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.28086				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.39378				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.33932				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	85.29431	100.00000	85.10434				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 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	
CLN480 On 02/12/2021 Spot Bond					0.00000	100.22514				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.86000	103.40231	5.86000	103.38594				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.16500	103.55059	6.16500	103.53350				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.38427				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN49: On 20/06/2022 Spot Bond					0.00000	101.42853				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.11795				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			6.56500	109.46396	6.56500	109.44443				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	101.94444				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	100.94138				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.99466				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.41856				0.00	20,000,000	5,000,00
Total CLN504 SPOT										0.00	20,000,000	5,000,00
Total For CLN504										0.00	20,000,000	5,000,00
CLN50: On 24/10/2022 Spot Bond					0.00000	101.23617				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	101.63491				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51: On 11/10/2022 Spot Bond					0.00000	101.37057				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51: On 14/11/2022 Spot Bond					0.00000	95.61998				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51: On 15/09/2022 Spot Bond			9.96000	99.78892	9.96000	99.76257				0.00	0	
Total CLN516 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 CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.53024	10.01000	103.50261				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.20881				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.78345	9.60000	103.52605				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.89741				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.15190				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	99.95113	9.20000	99.92670				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 24/04/2023 Spot Bond					0.00000	101.42308				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 26/04/2023 Spot Bond					0.00000	101.06688				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 21/02/2024 Spot Bond					0.00000	101.48585				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 25/11/2022 Spot Bond					0.00000	100.44186				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 29/11/2021 Spot Bond					0.00000	100.26376				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	99.89741				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.32540				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.81967				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.92000	105.99801	8.92000	105.97289				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.72161				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.66270				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.93298				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	145.68100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.11057				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.99635				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.39000	106.95197	8.39000	106.92809				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.44000	109.34541	8.44000	109.32086				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN548 On 12/11/2025 Spot Bond			8.53000	108.86445	8.53000	108.83974				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN550 On 18/04/2028 Spot Bond					0.00000	314.26757				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.35590				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.39499				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.21210				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.03283				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.50800				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.42828				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.09819	10.19000	103.10081				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.39000	109.36676	8.39000	109.34234				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	

Contract 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 CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.43832				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.20667				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.54240				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.40363				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.62000	107.86517	8.62000	107.84044				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.41531				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.40574				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.86655				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.45156				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.78615				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.10532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN587 On 10/05/2024 Spot Bond					0.00000	100.43022				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN587 On 30/05/2022 Spot Bond					0.00000	100.10393				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN587 On 16/09/2025 Spot Bond					0.00000	99.82231				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN587 On 18/04/2022 Spot Bond					0.00000	100.71301				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN587 On 31/05/2022 Spot Bond					0.00000	100.08678				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN587 On 16/09/2025 Spot Bond					0.00000	102.07050				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	99.94016				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.19838				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.25636				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.68642				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.49127				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			3.65500	143.83531	3.65500	115.87202				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.20860				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.05681				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.20860				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.58844				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.04232				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	99.94574				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.25636				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.25636				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.62400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.74705				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.46779				0.00	0	
Total CLN604 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 CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.37480				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.59051				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.81304				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.22180				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.28848	9.32000	103.26278				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.67696				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.39221				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	99.98543				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.21429				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.08920				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.00438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.07100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.78192				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.88962				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.08676				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.59562				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.59352				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.64699				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	97.35400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.67412				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.17500	104.74761	6.17500	104.73029				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.32884				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond					0.00000	89.97193				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.64500	64.24762	11.64500	85.11853				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.32028				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.09000	101.81591	9.09000	101.79131				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.32738				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.27457				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.19878				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.42341				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.21498				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.21234				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.32593				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.40861				0.00	0	
Total CLN638 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 CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.36463				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.35507				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.71704				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.21348				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.23227				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.62115				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.23445				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.32593				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.10657				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.32593				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.26256				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.32593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	104.25100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.48313				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.20167				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.91491				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.24600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.85600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	116.96200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	139.63700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.39427				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.24931				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN667 On 19/08/2025 Spot Bond					0.00000	100.38998				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.55280				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.07974				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.16296				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.35992				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	99.95719				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	144.28149	4.25785	117.23054				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.25785	144.28149	4.25785	117.23130				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.36720				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.38659				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.38659				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	101.22046				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.54083				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.54083				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	

Contract 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 CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.37350				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	99.98663				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.16582				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.19950				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.67888				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.43084				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.43063				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.25202				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	101.02048				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.25212				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.42672				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.19062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.63619				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.72788				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.08308				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.36499				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.40068				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.97119				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.86592				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.76927				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.13180				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.39628				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	99.90114				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN709 On 26/08/2025 Spot Bond					0.00000	101.22242				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.26097				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.50844				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	99.91068				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.34415				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.23083				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.23083				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.23083				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.28245				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	99.91153				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.26237				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	79.59021				0.00	0	
Total CLN721 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.01682				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.31275				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.12775				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.12775				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.12775				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.14879				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.14879				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.14879				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	82.85846				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	83.91765				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	84.56958				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	99.90964				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.44931				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	93.59924				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.35697				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.42005				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.48000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.18730				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.32107				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.36346				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.53590				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.66974				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN745 On 31/01/2030 Spot Bond					0.00000	100.63939				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.11482				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	101.25208				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.64888				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	99.90209				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.97471				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.73327				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.92240				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN756										0.00	0	
CLN75 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	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	101.48885				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.44398				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.21193				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 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	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.56146				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.54110				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.86540				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.73327				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.69500	105.30766	7.69500	105.28594				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.29500	111.01007	7.29500	110.98834				0.00	0	13,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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			9.65000	109.17173	9.65000	109.14363				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.28500	112.19468	6.28500	112.17572		2,514,000,000.00		400,000,000	50,300,000.00	
Total COJG01 SPOT								2,514,000,000.00		400,000,000	50,300,000.00	
Total For COJG01								2,514,000,000.00		400,000,000	50,300,000.00	
COT01 On 03/04/2023 Spot Bond			7.00000	106.98654	7.00000	106.96643				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.45000	98.69338	11.45000	98.66336				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.04000	99.60787	10.04000	99.58122				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			9.36500	9.36500	9.36500	107.75310				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.25206				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.15117				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.92240				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.70871				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.89258				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DNG10 On 23/09/2021 Spot Bond					0.00000	101.23082				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.14870				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.93878				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.90168				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.20899				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.05837				0.00	0	20,000,00
Total DSY02 SPOT										0.00	0	20,000,00
Total For DSY02										0.00	0	20,000,00
DSY03 On 21/11/2024 Spot Bond			8.79000	8.79000	8.79000	107.62238				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.65355				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.22575				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.41500	105.24859	6.41500	105.23053				0.00	0	908,900,00
Total DV23 SPOT										0.00	0	908,900,00
Total For DV23										0.00	0	908,900,00
DV23/R On 27/02/2023 Spot Bond			100.00000	37.56632	100.00000	37.48362				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.56632	100.00000	37.48362				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.94500	106.59652	6.94500	106.57675			1,389,000,000.00		200,000	240,200,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24 SPOT										1,389,000,000.00	200,000	240,200,00
Total For DV24										1,389,000,000.00	200,000	240,200,00
DV24/R On 18/02/2024 Spot Bond			9.69000	100.51560	9.69000	100.48975				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.51560	9.69000	100.48975				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.28500	94.67181	11.28500	94.64358				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.53693	10.10000	100.51002				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.53693	10.10000	100.51002				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.10501				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.87218				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	99.74302				0.00	360,000,000	590,000,00
Total DVF22B SPOT										0.00	360,000,000	590,000,00
Total For DVF22B										0.00	360,000,000	590,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	100.76316				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.33779				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.68253				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.55318				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.48147				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.44165				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.49118				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.48748				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.03523				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.51495				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.42317				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.25221				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.57000	101.92680	5.57000	101.91158				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.47500	107.77285	6.47500	107.75419				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.01000	108.93684	5.01000	108.91314				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.98000	96.07914	4.98000	96.05831				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	135.41541	2.25000	135.39591				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.71000	148.22903	3.71000	148.20188				0.00	0	460,000,00
Total EL28 SPOT										0.00	0	460,000,00
Total For EL28										0.00	0	460,000,00
EL29 On 19/11/2029 Spot Bond			3.72200	134.44695	3.72200	134.42228				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.76500	130.14213	3.76500	130.11812				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.65000	112.83538	4.65000	112.81183				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.95000	98.17116	4.95000	98.14995				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	135.41541	2.25000	135.39591				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	162.21960				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	159.62529				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	123.41978				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	122.41613				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	120.65397				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.09515				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	113.38242				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.77517				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.56140				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.38946				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.10500	105.60383	9.10500	105.57828				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			10.70000	10.70000	10.70000	98.60957				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.05000	11.05000	11.05000	102.97526				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			9.19000	105.43115	9.19000	103.96409				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.19000	9.19000	9.19000	104.96868				0.00	0	

Contract 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			11.17000	11.17000	11.17000	77.94709				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.26500	10.26500	10.26500	103.64279				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.17000	11.17000	11.17000	97.77933				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	99.98689				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	99.98648				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	99.90088				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	99.90397				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.40180				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.05904				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.11138				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	100.40824				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	99.90489				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.04002				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.04119				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.77675				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	99.94083				0.00	0	10,000,00
Total EQT005 SPOT										0.00	0	10,000,00
Total For EQT005										0.00	0	10,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.58978				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.11967				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.30550				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.29191				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.32719				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.29462				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 Intert
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.30817				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.28760				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.28106				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.32171				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.82500	106.64430	5.82500	106.62766			5,242,500,000,000.00	900,000,000	1,434,329,40	
Total ES23 SPOT									5,242,500,000,000.00	900,000,000	1,434,329,40	
Total For ES23									5,242,500,000,000.00	900,000,000	1,434,329,40	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.17355	10.00000	101.14673			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.19000	102.10509	8.19000	102.08271			920,827,908,000.00	112,433,200	3,170,024,40	
Total ES26 SPOT									920,827,908,000.00	112,433,200	3,170,024,40	
Total For ES26									920,827,908,000.00	112,433,200	3,170,024,40	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.37984	7.85000	103.35810			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.94500	77.10819	10.95500	77.03071			906,928,968,000.00	82,862,400	13,389,899,90	
Total ES33 SPOT									906,928,968,000.00	82,862,400	13,389,899,90	
Total For ES33									906,928,968,000.00	82,862,400	13,389,899,90	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.84007	7.50000	99.82010			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.45000	79.93860	11.45500	79.88260			2,557,174,300,000.00	223,334,000	11,319,659,10	
Total ES42 SPOT									2,557,174,300,000.00	223,334,000	11,319,659,10	
Total For ES42									2,557,174,300,000.00	223,334,000	11,319,659,10	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.11808	8.50000	103.09463			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 ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	99.97863				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.83716				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.24111				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.30128				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.25607				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.31555				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.32972				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.60537				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.09792				0.00	400,000,000	400,000,000
Total FIFB19 SPOT										0.00	400,000,000	400,000,000
Total For FIFB19										0.00	400,000,000	400,000,000
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.20342				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.51120				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	100.54592			0.00	0	
Total FIFG02 SPOT									0.00	0	
Total For FIFG02									0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.12291			0.00	0	700,000,00
Total FRB17 SPOT									0.00	0	700,000,00
Total For FRB17									0.00	0	700,000,00
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	100.87227			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.03677			0.00	0	200,000,00
Total FRB22 SPOT									0.00	0	200,000,00
Total For FRB22									0.00	0	200,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	103.10781			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.70385			0.00	0	275,000,00
Total FRB24 SPOT									0.00	0	275,000,00
Total For FRB24									0.00	0	275,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.24008			0.00	1,125,000,000	375,000,00
Total FRB25 SPOT									0.00	1,125,000,000	375,000,00
Total For FRB25									0.00	1,125,000,000	375,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.14507			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.89000	107.58391	8.89000	107.55834		1,778,000,000,000.00	0.00	200,000,000	100,000,00
Total FRB27 SPOT								1,778,000,000,000.00	0.00	200,000,000	100,000,00
Total For FRB27								1,778,000,000,000.00	0.00	200,000,000	100,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	103.81146			0.00	2,220,000,000	797,295,10
Total FRB28 SPOT									0.00	2,220,000,000	797,295,10
Total For FRB28									0.00	2,220,000,000	797,295,10
FRB29 On 19/04/2026 Spot Bond					0.00000	102.33230			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			7.69000	104.90615	7.69000	104.88452			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.22500	173.18215	1.22500	173.16198			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.69800	320.51740	1.69800	320.47594			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.52000	2.52000	2.52000	152.60669			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.56000	203.38280	3.56000	203.34629		3,787,840,000.00	1,064,000,000	532,000,000	
Total FRBI28 SPOT								3,787,840,000.00	1,064,000,000	532,000,000	
Total For FRBI28								3,787,840,000.00	1,064,000,000	532,000,000	
FRBI29 On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	107.92866		0.00	0	0	
Total FRBI29 SPOT								0.00	0	0	
Total For FRBI29								0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	217.71642		0.00	0	0	
Total FRBI33 SPOT								0.00	0	0	
Total For FRBI33								0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			5.24000	92.68594	5.24000	92.66513		0.00	0	0	
Total FRBI46 SPOT								0.00	0	0	
Total For FRBI46								0.00	0	0	
FRBI50 On 31/12/2050 Spot Bond			5.24000	92.33131	5.24000	92.31065		0.00	0	0	
Total FRBI50 SPOT								0.00	0	0	
Total For FRBI50								0.00	0	0	
FRBZ02 On 28/10/2024 Spot Bond			6.24000	6.24000	6.24000	82.58989		0.00	0	0	
Total FRBZ02 SPOT								0.00	0	0	
Total For FRBZ02								0.00	0	0	
FRBZ03 On 10/12/2024 Spot Bond			6.32000	6.32000	6.32000	81.81533		0.00	0	0	
Total FRBZ03 SPOT								0.00	0	0	
Total For FRBZ03								0.00	0	0	
FRC16 On 31/01/2025 Spot Bond			3.83500	3.83500	3.83500	146.23517		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 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	96.47544				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			1.87500	172.73524	1.87500	172.71207				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC230 On 31/01/2022 Spot Bond			2.73500	172.14746	2.73500	172.12039				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC250 On 13/02/2022 Spot Bond					0.00000	100.47240				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC250 On 14/03/2022 Spot Bond					0.00000	101.31337				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC254 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	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.46903				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC260 On 06/08/2023 Spot Bond					0.00000	102.13710				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	100.61606				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	100.97136				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.21430				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.35692				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	112.07930				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.54428				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.23181				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.13214				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.18222				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	102.18371				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.33554				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.34124				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	101.70085				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.45927				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	102.70109				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	100.11263				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	100.57944				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.14034				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	101.64361				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	101.15692				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.33157				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.46207				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	101.20712				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC317 On 15/09/2033 Spot Bond					0.00000	101.39576				0.00	0	

Contract 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	100.62419				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.31473				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.46187				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.63922				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.34612				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.97027				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	102.32071				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.93879				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.14594				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.45866				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.78384				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 On 31/05/2024 Spot Bond					0.00000	100.59773				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	102.65379				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	103.15568				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.51259				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.77017				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.73122				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.20995				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.84153				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.57108				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.28863				0.00	0	300,000,00
Total FRC347 SPOT										0.00	0	300,000,00
Total For FRC347										0.00	0	300,000,00
FRC34 On 31/07/2023 Spot Bond					0.00000	100.80075				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.66763				0.00	0	
Total FRC349 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 FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.60592				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.10133				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.09688				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.76807				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	101.07876				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.76909				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.66335				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.77931				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.50646				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.67602				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.74379				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.63862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	101.03573				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.42980				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.24150				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.36020				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.99606				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.10875				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	103.45818				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.46859				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.75526				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.75183				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	102.73139				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC375 On 25/04/2023 Spot Bond					0.00000	100.77355				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.56283				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.55956				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.51500	2.51500	2.51500	172.27136				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.45500	2.45500	2.45500	172.31259				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.43500	2.43500	2.43500	172.32632				0.00	0	2,034,400,00
Total FRC71 SPOT										0.00	0	2,034,400,00
Total For FRC71										0.00	0	2,034,400,00
FRI33 On 28/02/2033 Spot Bond			4.41000	102.20711	4.41000	102.18629				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.83000	110.36047	4.83000	110.33698				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.70601				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.14202				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.40113				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.53260				0.00	820,000,000	410,000,00
Total FRJ23 SPOT										0.00	820,000,000	410,000,00

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 FRJ23										0.00	820,000,000	410,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.02583				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.66677				0.00	460,000,000	135,000,000
Total FRJ25 SPOT										0.00	460,000,000	135,000,000
Total For FRJ25										0.00	460,000,000	135,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.07579				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.57085				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.07825				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.21284				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.09692				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.42800	4.42800	4.42800	97.61420				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	110.76300				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.15984				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.61701				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			4.94000	108.81505	4.94000	108.79155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.70000	220.91864	4.70000	220.87222				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.08000	106.88534	5.08000	106.86188				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.73000	4.73000	4.73000	220.23666				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.38500	148.40568	3.38500	148.37980				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.76125	3.70500	127.73788				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.88000	109.65477	4.88000	109.63128				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.85000	217.76304	4.85000	217.71642				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.90000	216.72324	4.90000	216.67658				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.91500	120.83689	2.91500	150.65922				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.93000	216.10225	4.93000	216.05554				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.08000	106.88534	5.08000	106.86188				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			4.25000	195.31782	4.25000	195.27912				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.83000	97.22057	5.83000	97.19731				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.14000	196.57856	4.14000	196.54019				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.20000	195.88971	4.20000	195.85119				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.44000	205.86737	5.44000	205.82006				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.78000	97.83120	5.78000	97.80791				0.00	0	
Total FRS133 SPOT										0.00	0	
Total For FRS133										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	106.86188				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.06000	107.15850	5.06000	107.13502				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.06000	107.15850	5.06000	107.13502				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.01000	198.08062	4.01000	198.04263				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.21000	210.40878	5.21000	210.36173				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.14000	196.57856	4.14000	196.54019				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.14000	196.57856	4.14000	196.54019				0.00	0	
Total FRS143 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.54100	203.61026	3.54100	203.57377				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.68500	146.97280	3.68500	146.94598				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.57500	172.94121	1.57500	172.91943				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.49000	192.59927	4.49000	192.55986				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.53000	192.15041	4.53000	192.11091				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.65500	147.11535	3.65500	147.08864				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.00500	198.13863	4.00500	198.10068				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.54000	4.54000	4.54000	191.99887				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.01022				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.79877				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.77387				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.85172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.24544				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.17689				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	178.02483				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	198.55042				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	148.80692				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	178.96668				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	31.63345				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.44607				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.51121				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.39845				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 06/08/2025 Spot Bond					0.00000	100.17252				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	100.84680				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.28544				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	0.00000				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	101.04111				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	101.77371				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.20995				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.01783				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.35009				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	102.76548				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	113.31255				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	118.03434				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	103.12172				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.43836				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	80.02940				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	99.92722				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	112.76554				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.78841				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.23969				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25(On 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	100.48699				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.48803				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	100.97241				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.48493				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.05112				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	108.65362				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25(On 24/03/2022 Spot Bond					0.00000	102.38784				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	101.73524				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	100.11635				0.00	0	
Total FRS261 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 FRS261										0.00	0	
FRS261 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	
FRS262 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	
FRS263 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	
FRS264 On 31/03/2032 Spot Bond					0.00000	101.23562				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	108.72201				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.24495				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 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	
FRS269 On 05/07/2022 Spot Bond					0.00000	106.56936				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.84859				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	101.82001				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.82274				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.26369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 26/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000.00
Total FRS275 SPOT										0.00	0	3,500,000.00
Total For FRS275										0.00	0	3,500,000.00
FRS275 On 03/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000.00		13,000,000,000.00	13,000,000,000	13,000,000.00
Total FRS276 SPOT										10,000,000,000,000.00	13,000,000,000	13,000,000.00
Total For FRS276										10,000,000,000,000.00	13,000,000,000	13,000,000.00
FRS36 On 07/12/2023 Spot Bond			1.79000	1.79000	1.79000	319.85466				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.53000	321.65453	1.53000	321.61437				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.53000	1.53000	1.53000	321.61437				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.81500	173.46525	0.81500	173.44698				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.81500	173.46525	0.81500	173.44698				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.50903				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.78000	102.38670	4.78000	102.36505				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.22000	73.41885	4.22000	112.59144				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.80500	2.80500	2.80500	151.19861				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			3.08500	3.08500	3.08500	149.83004			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.59000	2.59000	2.59000	314.51652			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.94500	4.94500	4.94500	104.09195			0.00	0	450,000,00
Total FRX23 SPOT									0.00	0	450,000,00
Total For FRX23									0.00	0	450,000,00
FRX24 On 10/12/2024 Spot Bond			6.25500	115.65480	6.25500	115.63534			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.49000	112.15868	6.49000	112.13922			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.08000	114.27031	7.08000	114.24858		1,497,830,640,000.00	211,558,000	123,440,90	
Total FRX26 SPOT								1,497,830,640,000.00	211,558,000	123,440,90	
Total For FRX26								1,497,830,640,000.00	211,558,000	123,440,90	
FRX27 On 07/03/2027 Spot Bond			7.22000	113.28730	7.22000	113.26546		1,444,000,000,000.00	200,000,000	100,000,00	
Total FRX27 SPOT								1,444,000,000,000.00	200,000,000	100,000,00	
Total For FRX27								1,444,000,000,000.00	200,000,000	100,000,00	
FRX28 On 26/07/2028 Spot Bond			7.70000	113.91010	7.70000	113.88672		0.00	0		
Total FRX28 SPOT								0.00	0		
Total For FRX28								0.00	0		
FRX30 On 31/01/2030 Spot Bond			8.40500	108.97697	8.40500	108.95259		1,681,000,000,000.00	200,000,000	100,000,00	
Total FRX30 SPOT								1,681,000,000,000.00	200,000,000	100,000,00	
Total For FRX30								1,681,000,000,000.00	200,000,000	100,000,00	
FRX31 On 21/02/2031 Spot Bond			8.67000	105.71238	8.67000	105.68800		0.00	0		
Total FRX31 SPOT								0.00	0		
Total For FRX31								0.00	0		
FRX32 On 31/03/2032 Spot Bond			8.85000	115.89649	8.85000	115.86907		0.00	0	23,245,40	
Total FRX32 SPOT								0.00	0	23,245,40	
Total For FRX32								0.00	0	23,245,40	
FRX45 On 14/04/2045 Spot Bond			10.27000	83.15119	10.27000	83.12844		0.00	0		
Total FRX45 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 FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.15230				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.51202				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.24139				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.22985				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.23767				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.23997				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.14740				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.49181				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.21331				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.23028				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.17406				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.17967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.24996				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.59000	114.07050	3.59000	114.04993				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.06157				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	99.89450				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.84127				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.98500	112.09248	5.98500	112.07442				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.29343				0.00	160,000,000	315,000,000
Total GRT19 SPOT										0.00	160,000,000	315,000,000
Total For GRT19										0.00	160,000,000	315,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.68131				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.29000	112.35323	6.29000	112.33422				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.78456				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.71517				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT24 On 09/03/2023 Spot Bond					0.00000	99.09028				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.39667				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.72617				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.88075				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.95132				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.63291				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.44286				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.09800				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.33594				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.15411				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.33903				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.53824				0.00	0	100,000,00
Total GRT36 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT36										0.00	0	100,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.99446				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.51895				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.34377				0.00	220,000,000	55,000,00
Total GRT40 SPOT										0.00	220,000,000	55,000,00
Total For GRT40										0.00	220,000,000	55,000,00
GRT41 On 20/11/2024 Spot Bond					0.00000	99.77924				0.00	180,000,000	45,000,00
Total GRT41 SPOT										0.00	180,000,000	45,000,00
Total For GRT41										0.00	180,000,000	45,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	100.25241				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.20501				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.67439				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.92577				0.00	0	10,000,00
Total GRT48 SPOT										0.00	0	10,000,00
Total For GRT48										0.00	0	10,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	100.73298				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.26503				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.75782				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.22481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.87915				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.43910				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.46030				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.09441				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.54063				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.56561				0.00	0	110,000,00
Total HILB09 SPOT										0.00	0	110,000,00
Total For HILB09										0.00	0	110,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.95872				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.10623				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	99.99125				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.89637				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.06319				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HPF12 On 31/03/2024 Spot Bond					0.00000	100.99809			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.97957			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.13000	317.61678	2.13000	317.57197			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.48000	2.48000	2.48000	323.43531			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.75000	103.89834	9.75000	103.87147		24,375,000,000.00	2,500,000,000	20,500,000,000	
Total HWAY30 SPOT								24,375,000,000.00	2,500,000,000	20,500,000,000	
Total For HWAY30								24,375,000,000.00	2,500,000,000	20,500,000,000	
HWAY3 On 28/02/2033 Spot Bond			4.74000	78.19045	4.74000	101.65355		0.00	0	500,000,000	
Total HWAY33 SPOT								0.00	0	500,000,000	
Total For HWAY33								0.00	0	500,000,000	
HWAY3 On 31/07/2034 Spot Bond			10.90500	89.61745	10.90500	89.59160		306,151,332,000.00	28,074,400	8,271,863,500	
Total HWAY34 SPOT								306,151,332,000.00	28,074,400	8,271,863,500	
Total For HWAY34								306,151,332,000.00	28,074,400	8,271,863,500	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.06053	100.00000	10.03838		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.02000	88.49051	11.02000	88.46472		27,684,444,000,000.00	2,512,200,000	7,532,200,000	
Total HWAY35 SPOT								27,684,444,000,000.00	2,512,200,000	7,532,200,000	
Total For HWAY35								27,684,444,000,000.00	2,512,200,000	7,532,200,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.05908	100.00000	10.03694		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	100.94824			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.71277			0.00	0	
Total HWF12 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	Op Intere
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.09899			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.23500	154.05225	2.23500	154.03013		31,550,154,000,000.00	14,116,400,000	405,725,831,90	
Total I2025 SPOT								31,550,154,000,000.00	14,116,400,000	405,725,831,90	
Total For I2025								31,550,154,000,000.00	14,116,400,000	405,725,831,90	
I2029 On 31/03/2029 Spot Bond			3.14000	114.43402	3.12000	114.57257		30,640,434,000,000.00	9,758,100,000	159,043,974,60	
Total I2029 SPOT								30,640,434,000,000.00	9,758,100,000	159,043,974,60	
Total For I2029								30,640,434,000,000.00	9,758,100,000	159,043,974,60	
I2033 On 28/02/2033 Spot Bond			3.91000	107.44556	3.91000	107.42512		72,350,249,000,000.00	18,503,900,000	204,849,339,80	
Total I2033 SPOT								72,350,249,000,000.00	18,503,900,000	204,849,339,80	
Total For I2033								72,350,249,000,000.00	18,503,900,000	204,849,339,80	
I2038 On 31/01/2038 Spot Bond			4.19000	119.88839	4.18000	120.02135		277,829,804,348,000.00	66,307,829,200	320,674,058,10	
Total I2038 SPOT								277,829,804,348,000.00	66,307,829,200	320,674,058,10	
Total For I2038								277,829,804,348,000.00	66,307,829,200	320,674,058,10	
I2046 On 31/03/2046 Spot Bond			4.24000	109.06547	4.24000	109.04390		21,288,234,400,000.00	5,020,810,000	274,026,876,70	
Total I2046 SPOT								21,288,234,400,000.00	5,020,810,000	274,026,876,70	
Total For I2046								21,288,234,400,000.00	5,020,810,000	274,026,876,70	
I2050 On 31/12/2050 Spot Bond			4.24000	110.54803	4.24000	110.52622		1,001,488,000,000.00	236,200,000	324,510,285,60	
Total I2050 SPOT								1,001,488,000,000.00	236,200,000	324,510,285,60	
Total For I2050								1,001,488,000,000.00	236,200,000	324,510,285,60	
IBL101 On 24/05/2022 Spot Bond			5.88000	5.88000	5.88000	104.77771		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.63891		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.25000	316.81699	2.25000	316.77128		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.27452		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.20218		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.47603				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.30128				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.79644				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.16655				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.77074				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.38151				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.03614				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.82780				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.21417				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.20097				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.41313				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	100.35471				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.23193				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.23075				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.17802				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.99567				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.15366				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.16013				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.31122				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.24068				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.63223				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.58636				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.60549				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	100.38003				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.43122				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.35585				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.74514				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.77147				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.26047				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.26959				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.66960				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.69291				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.30279				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.23301				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.16414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.16988				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.07836				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.89500	0.89500	0.89500	173.39129				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.52500	108.87571	6.52500	108.85672				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.16500	173.22352	1.16500	173.20362				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.95500	108.76588	4.95500	108.75142				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	99.92192				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.34294				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.09000	106.78596	8.09000	106.76295				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.60000	113.27183	9.60000	113.59693				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			8.81000	110.95927	8.81000	110.93313				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.78552				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.35104				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.30583				0.00	1,500,000,000	750,000,000
Total IDCG15 SPOT										0.00	1,500,000,000	750,000,000
Total For IDCG15										0.00	1,500,000,000	750,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.92156				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.40903				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.15179				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.85297				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.10319				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.77641				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.70312				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.22221				0.00	0	
Total IDCP07 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 IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.54000	105.45245	7.54000	105.43112				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.10951				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.97184				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.81397				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.97471				0.00	620,000,000	155,000,000
Total INLV06 SPOT										0.00	620,000,000	155,000,000
Total For INLV06										0.00	620,000,000	155,000,000
INLV07 On 09/03/2026 Spot Bond					0.00000	97.40030				0.00	0	500,000,000
Total INLV07 SPOT										0.00	0	500,000,000
Total For INLV07										0.00	0	500,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	100.60160				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.92102				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.24604				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.13249				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.15326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.01821				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.49227				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.48507				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.79400				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.40866				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.41576				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.06768				0.00	500,000,000	250,000,000
Total IPF30 SPOT										0.00	500,000,000	250,000,000
Total For IPF30										0.00	500,000,000	250,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.57450				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.02413				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.25524				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.31313				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.25025				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.27201	2.75000	100.26454				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.90000	188.05520	4.90000	188.01469				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.20627				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.64044				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.31500	3.31500	3.31500	171.72362		13,260,000,000,000.00		4,000,000,000	2,000,000,000	
Total IV039 SPOT								13,260,000,000,000.00		4,000,000,000	2,000,000,000	
Total For IV039								13,260,000,000,000.00		4,000,000,000	2,000,000,000	
IV040 On 29/09/2021 Spot Bond					0.00000	101.71404				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.89500	105.48304	7.89500	105.46034				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	100.90364				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.90000	7.90000	7.90000	104.53054				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.76286				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.76500	172.81070	1.76500	172.78804				0.00	0	
Total IV045 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 IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.60296				0.00	0	190,000,00
Total IV046 SPOT										0.00	0	190,000,00
Total For IV046										0.00	0	190,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	104.20452				0.00	140,000,000	35,000,00
Total IV050 SPOT										0.00	140,000,000	35,000,00
Total For IV050										0.00	140,000,000	35,000,00
IV19A On 31/03/2028 Spot Bond			4.80000	189.15202	4.80000	189.11176				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.38000	103.76758	6.38000	103.74972				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.87713				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.38326				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.38397				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.58263				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.04163				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.46349				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.50390				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.10474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.03816				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.02587				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.82486				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	101.47817				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.26828				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.07513				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.10047				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.97485				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC181 On 11/02/2023 Spot Bond					0.00000	100.36662				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.40244				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.25799				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.56063	7.40000	101.54047				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.19276				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.06357				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.32027				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.87383				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.73609	7.23000	100.71665				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.97773				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.44990				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.15602				0.00	0	
Total IVC199 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 IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.14155	7.45000	100.12131				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.91233				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.83562				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.75890				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	99.69671				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.59562				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.43836				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	99.35192				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.27233				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.19274				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.03356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	98.95397				145,250,000,000,000.00	35,000,000,000	35,000,000,00
Total IVZ068 SPOT										15,250,000,000,000.00	35,000,000,000	35,000,000,00
Total For IVZ068										15,250,000,000,000.00	35,000,000,000	35,000,000,00
IVZ069 On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				760,000,000,000,000.00	27,600,000,000	27,600,000,00
Total IVZ069 SPOT										10,000,000,000,000.00	27,600,000,000	27,600,000,00
Total For IVZ069										10,000,000,000,000.00	27,600,000,000	27,600,000,00
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.47272				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.86500	104.29285	5.86500	104.27622				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.74024				0.00	0	67,500,00
Total KAP012 SPOT										0.00	0	67,500,00
Total For KAP012										0.00	0	67,500,00
KAP013 On 24/05/2022 Spot Bond					0.00000	100.36345				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.72630				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.45948				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.76272				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.22693				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP018 On 14/04/2024 Spot Bond					0.00000	100.97634				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.62060				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.52117				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.63000	127.59878	8.63000	127.56949				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	100.46009				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	98.21998				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.84500	104.93164	6.84500	104.91235				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.13581				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.86500	107.98019	8.86500	107.95460				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	97.05154				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.83500	97.50885	11.83500	97.47839				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.91500	102.09862	9.91500	102.07164				0.00	0	
Total LBK29 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 LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.78356				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.73982				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.42666				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.54850				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	96.26478				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.85098				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.59989				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.21908				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.37500	108.24730	6.37500	108.22875				0.00	0	21,700,90
Total LGL06 SPOT										0.00	0	21,700,90
Total For LGL06										0.00	0	21,700,90
LGL07 On 04/10/2022 Spot Bond					0.00000	102.06408				0.00	720,000,000	180,000,00
Total LGL07 SPOT										0.00	720,000,000	180,000,00
Total For LGL07										0.00	720,000,000	180,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.87372				0.00	20,000,000	5,000,00
Total LGL08 SPOT										0.00	20,000,000	5,000,00
Total For LGL08										0.00	20,000,000	5,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	101.73344				0.00	100,000,000	137,048,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	100,000,000	137,048,60
Total For LGL09										0.00	100,000,000	137,048,60
LGL10 On 08/10/2025 Spot Bond					0.00000	100.29554				0.00	0	11,068,80
Total LGL10 SPOT										0.00	0	11,068,80
Total For LGL10										0.00	0	11,068,80
LGL11 On 09/09/2026 Spot Bond					0.00000	99.95199				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.67539				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.89653				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.25377				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.26067				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.23013				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.23266				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	99.89403				0.00	6,000,000,000	3,000,000,00
Total MBF066 SPOT										0.00	6,000,000,000	3,000,000,00
Total For MBF066										0.00	6,000,000,000	3,000,000,00
MBF06 On 17/11/2021 Spot Bond					0.00000	100.24305				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.26204				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	100.08567				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	100.09141				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	101.12089				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	100.19651				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	100.56128				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	100.94494				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	101.32623				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	100.37329				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 ¹ On 26/02/2024 Spot Bond					0.00000	100.14960				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	100.91910				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	100.93823				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	100.48728				0.00	0	2,500,000.00
Total MBP050 SPOT										0.00	0	2,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP050										0.00	0	2,500,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.21231				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.90575				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.54000	7.54000	7.54000	113.34713				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.71500	105.35117	5.71500	105.33504				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.09327				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.16706				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.82364				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.19000	106.85919	8.19000	106.83575				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	99.97183				0.00	1,000,000,000	500,000,00
Total MML03 SPOT										0.00	1,000,000,000	500,000,00
Total For MML03										0.00	1,000,000,000	500,000,00
MML04 On 15/03/2028 Spot Bond			8.44000	97.11484	8.44000	97.09591				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.75882				0.00	0	1,342,012,10
Total MTN07 SPOT										0.00	0	1,342,012,10
Total For MTN07										0.00	0	1,342,012,10
MTN09 On 11/10/2022 Spot Bond					0.00000	101.67527				0.00	0	18,613,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN09 SPOT										0.00	0	18,613,40
Total For MTN09										0.00	0	18,613,40
MTN10 On 11/10/2024 Spot Bond					0.00000	102.17583				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.39643				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.24578				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.39366				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.40825				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.94167				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.22733				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.32575				0.00	22,800,000,000	22,800,000,00
Total MTN18 SPOT										0.00	22,800,000,000	22,800,000,00
Total For MTN18										0.00	22,800,000,000	22,800,000,00
MTN19 On 07/03/2025 Spot Bond					0.00000	99.98624				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.77657				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.29664				0.00	440,000,000	110,000,00
Total MTN21 SPOT										0.00	440,000,000	110,000,00
Total For MTN21										0.00	440,000,000	110,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	100.66886				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.13500	101.37519	8.13500	101.35323				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.72171				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.20005				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.70598				0.00	200,000,000	138,000,000
Total MTN26 SPOT										0.00	200,000,000	138,000,000
Total For MTN26										0.00	200,000,000	138,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	101.15369				0.00	0	209,000,000
Total MTN27 SPOT										0.00	0	209,000,000
Total For MTN27										0.00	0	209,000,000
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.89944				0.00	1,200,000,000	600,000,000
Total MTNC24 SPOT										0.00	1,200,000,000	600,000,000
Total For MTNC24										0.00	1,200,000,000	600,000,000
MWAR(On 22/11/2021 Spot Bond					0.00000	100.21993				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.21993				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.23508				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.23501				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.67001				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	101.23065				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.58839				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.29528				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.06852				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.37789				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.64085				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.88265				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.11500	104.91934	6.11500	104.90217				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.46500	107.32892	6.46500	107.31037				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.07000	106.63416	9.07000	106.60846				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.70012				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.65569				0.00	0	

Contract 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	100.54487			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.78525			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.58046			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.55228			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.03000	113.11449	6.03000	113.09623			0.00	0	2,400,00
Total NBK13A SPOT									0.00	0	2,400,00
Total For NBK13A									0.00	0	2,400,00
NBK15 On 11/02/2022 Spot Bond			5.33000	102.05525	5.33000	102.04069			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.40500	109.87103	6.40500	109.85221		3,971,100,000,000.00	620,000,000	675,990,10	
Total NBK16A SPOT								3,971,100,000,000.00	620,000,000	675,990,10	
Total For NBK16A								3,971,100,000,000.00	620,000,000	675,990,10	
NBK17 On 22/04/2026 Spot Bond			7.66000	112.51014	7.66000	112.48703		0.00	0		
Total NBK17A SPOT								0.00	0		
Total For NBK17A								0.00	0		
NBK19 On 01/06/2022 Spot Bond			5.86000	105.23509	5.86000	105.21849		0.00	0		
Total NBK19A SPOT								0.00	0		
Total For NBK19A								0.00	0		
NBK20 On 01/06/2026 Spot Bond			6.97500	116.19843	6.97500	116.17667		6,486,750,000,000.00	930,000,000	930,000,00	
Total NBK20A SPOT								6,486,750,000,000.00	930,000,000	930,000,00	
Total For NBK20A								6,486,750,000,000.00	930,000,000	930,000,00	
NBK21 On 21/07/2027 Spot Bond			8.00500	113.47190	8.00500	113.44769		1,921,200,000,000.00	240,000,000	60,000,00	
Total NBK21A SPOT								1,921,200,000,000.00	240,000,000	60,000,00	
Total For NBK21A								1,921,200,000,000.00	240,000,000	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
NBK22/On 19/11/2022 Spot Bond			4.95500	108.90346	4.95500	108.88898			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/On 19/11/2025 Spot Bond			6.67500	117.67598	6.67500	117.65499		3,204,000,000,000.00	480,000,000	480,000,000	
Total NBK23A SPOT								3,204,000,000,000.00	480,000,000	480,000,000	
Total For NBK23A								3,204,000,000,000.00	480,000,000	480,000,000	
NBK24/On 19/11/2027 Spot Bond			7.71500	118.90419	7.71500	118.87973		0.00	0	1,000,000,000	
Total NBK24A SPOT								0.00	0	1,000,000,000	
Total For NBK24A								0.00	0	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	100.38260		0.00	0		
Total NBK24B SPOT								0.00	0		
Total For NBK24B								0.00	0		
NBK25/On 17/02/2023 Spot Bond			5.44000	5.44000	5.44000	107.73641		0.00	0		
Total NBK25A SPOT								0.00	0		
Total For NBK25A								0.00	0		
NBK25I On 12/02/2025 Spot Bond					0.00000	102.71574		0.00	290,400,000	145,200,000	
Total NBK25B SPOT								0.00	290,400,000	145,200,000	
Total For NBK25B								0.00	290,400,000	145,200,000	
NBK26/On 10/05/2023 Spot Bond			100.00000	36.89677	100.00000	36.81555		0.00	0		
Total NBK26A SPOT								0.00	0		
Total For NBK26A								0.00	0		
NBK26I On 22/04/2026 Spot Bond					0.00000	103.42454		0.00	0		
Total NBK26B SPOT								0.00	0		
Total For NBK26B								0.00	0		
NBK27/On 10/05/2026 Spot Bond			7.89500	116.13057	7.89500	116.10614		0.00	0		
Total NBK27A SPOT								0.00	0		
Total For NBK27A								0.00	0		
NBK28/On 02/08/2023 Spot Bond			5.39500	109.20686	5.39500	109.19106		0.00	0		
Total NBK28A SPOT								0.00	0		
Total For NBK28A								0.00	0		
NBK29/On 31/07/2026 Spot Bond			7.08500	114.99401	7.08500	114.97225		3,542,500,000,000.00	500,000,000	500,000,000	
Total NBK29A SPOT								3,542,500,000,000.00	500,000,000	500,000,000	
Total For NBK29A								3,542,500,000,000.00	500,000,000	500,000,000	
NBK30/On 20/02/2024 Spot Bond			5.81500	108.99519	5.81500	108.97822		0.00	0	10,000,000	
Total NBK30A SPOT								0.00	0	10,000,000	

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 NBK30A										0.00	0	10,000,00
NBK31 On 09/11/2023 Spot Bond			5.53500	110.90561	5.53500	110.88916				0.00	0	170,000,00
Total NBK31A SPOT										0.00	0	170,000,00
Total For NBK31A										0.00	0	170,000,00
NBK31 On 17/02/2023 Spot Bond					0.00000	101.70889				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.17074				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.26816				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.86500	9.86500	9.86500	74.40478				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.54722				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.64211				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.92954				0.00	460,000,000	115,000,00
Total NBK43B SPOT										0.00	460,000,000	115,000,00
Total For NBK43B										0.00	460,000,000	115,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	101.03161				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.25308				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.63824				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48 On 09/11/2021 Spot Bond					0.00000	100.38644				0.00	0	

Contract 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	100.79087				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.34599				0.00	0	100,000,0€
Total NBK50B SPOT										0.00	0	100,000,0€
Total For NBK50B										0.00	0	100,000,0€
NBK51I On 21/02/2022 Spot Bond					0.00000	100.40043				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.65627				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.78252				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.89719				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.58041				0.00	0	200,000,0€
Total NBKB55 SPOT										0.00	0	200,000,0€
Total For NBKB55										0.00	0	200,000,0€
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.48842				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.58234				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.92108				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.33052				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	100.58598				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.24197				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.66347				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.76936				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.20960				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			9.03500	108.55571	9.03500	108.52964				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.19908				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.07000	108.01983	9.07000	107.99379				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.20960				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.22632				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.24737				0.00	0	

Contract 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	99.84817				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.84817				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.09576				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.70963				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.19871				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.02553				0.00	2,800,000,000	1,415,230,300
Total NGL02 SPOT										0.00	2,800,000,000	1,415,230,300
Total For NGL02										0.00	2,800,000,000	1,415,230,300
NGL03 On 26/05/2022 Spot Bond					0.00000	100.33102				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.77013				0.00	0	101,059,300
Total NGL04 SPOT										0.00	0	101,059,300
Total For NGL04										0.00	0	101,059,300
NGL05 On 26/07/2023 Spot Bond					0.00000	101.75956				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.13650				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.30559				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	106.35355				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.53814				0.00	0	100,000,00
Total NGL09 SPOT										0.00	0	100,000,00
Total For NGL09										0.00	0	100,000,00
NGLT1A On 01/07/2022 Spot Bond					0.00000	104.54360				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.30402				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	104.82538				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	104.56257				0.00	1,370,000,000	1,370,000,00
Total NGT104 SPOT										0.00	1,370,000,000	1,370,000,00
Total For NGT104										0.00	1,370,000,000	1,370,000,00
NGT105 On 22/05/2025 Spot Bond					0.00000	102.84509				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	103.73329				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	102.32259				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT108 On 08/09/2026 Spot Bond					0.00000	103.36532				0.00	0	400,000,00
Total NGT108 SPOT										0.00	0	400,000,00
Total For NGT108										0.00	0	400,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	101.77516				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM007 On 16/04/2022 Spot Bond					0.00000	101.49135				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	102.04121				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.80209				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.89052				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.39289				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.87267				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.57244				0.00	0	138,879,50
Total NHM016 SPOT										0.00	0	138,879,50
Total For NHM016										0.00	0	138,879,50
NHM01 On 25/05/2023 Spot Bond					0.00000	103.27506				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.43878				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.24726				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	216.67658				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.51000	3.51000	3.51000	203.94557				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	150.29274				0.00	0	

Contract 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			3.41500	3.41500	3.41500	112.26944				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			4.93000	4.93000	4.93000	108.93096				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.09500	3.09500	3.09500	149.78143				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	200.05212	3.45000	200.01678				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.89500	2.89500	2.89500	150.75712				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.15500	3.15500	3.15500	208.25936				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.30000	206.52053	3.30000	206.48488				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.04500	107.36390	5.04500	107.34044				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.82690				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.27026				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	98.62095				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.98901				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.66799				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.70274				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.99155				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.21965				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.91453				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.51628				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.33232				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.62353				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.22365				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.90378				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	145.05468				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.44510				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	144.84472				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	142.21257				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.89986				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	129.67215				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.37711				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.03104				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.11309				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.97761				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.89422				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	103.22265				0.00	0	

Contract 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	99.92143				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.95815				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.77389				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.26573				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.09044				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.06291				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.88510				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.09044				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	104.72539				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.48000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.86000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01 On 15/07/2025 Spot Bond					0.00000	122.46000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	121.06000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	120.27798				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	114.20782				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.26184				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	93.36222				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	106.80295				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	114.20782				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	106.79005				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	99.90001				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.93479				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	

Contract 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 NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.60793				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.60793				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	95.98255				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	101.54370				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.51753				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	100.50005				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	101.45411				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.41018				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	100.39326				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	100.33730				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05 On 18/11/2021 Spot Bond					0.00000	100.24856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	100.22876				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 23/11/2021 Spot Bond					0.00000	100.18307				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05 On 30/11/2021 Spot Bond					0.00000	100.07918				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	110.19893				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.27947				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.66086				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.21769				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.21813				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.19809				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.16236				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.86769				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.23331				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.22375				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.17931				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.93269				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.18495				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.53500	110.52377	6.53500	110.50446				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.41000	201.10609	2.41000	201.07623				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.37500	118.13260	9.37500	118.10303				0.00	0	240,000,00
Total NRA028 SPOT										0.00	0	240,000,00
Total For NRA028										0.00	0	240,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	15.50406	100.00000	15.46975				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	101.41685				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.73509				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	99.98898				0.00	0	
Total NTC25 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 NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.86098				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.90949				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.90809				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.12694				0.00	0	200,000,00
Total NTC29 SPOT										0.00	0	200,000,00
Total For NTC29										0.00	0	200,000,00
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.94312				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.66415				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.15703				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.94924				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.70500	107.20667	5.70500	107.19029				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.29200	116.34349	7.29200	116.32084				0.00	0	1,541,880,80
Total OML07 SPOT										0.00	0	1,541,880,80
Total For OML07										0.00	0	1,541,880,80
OML09 On 14/09/2022 Spot Bond			5.93000	104.64100	5.93000	104.62439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.61500	112.51389	7.61500	112.49103				0.00	0	690,000,00
Total OML10 SPOT										0.00	0	690,000,00
Total For OML10										0.00	0	690,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.83006				0.00	0	150,000,00
Total OML11 SPOT										0.00	0	150,000,00
Total For OML11										0.00	0	150,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.77779				0.00	1,980,000,000	795,000,00
Total OML12 SPOT										0.00	1,980,000,000	795,000,00
Total For OML12										0.00	1,980,000,000	795,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.26230				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.22541				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.83755				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.52495				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.10654				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.88429				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.11040				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.26064				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PRE2B On 20/02/2022 Spot Bond					0.00000	100.29278				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.29737				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.30196				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.28000	116.13866	7.29000	116.06902			924,539,742,752,000.00	1,637,986,228,400	1,780,622,824,300	
Total R186 SPOT									14,539,742,752,000.00	637,986,228,400	780,622,824,300	
Total For R186									14,539,742,752,000.00	637,986,228,400	780,622,824,300	
R197 On 07/12/2023 Spot Bond			1.18000	324.04007	1.18000	324.00270			974,208,000,000.00	825,600,000	68,012,606,000	
Total R197 SPOT									974,208,000,000.00	825,600,000	68,012,606,000	
Total For R197									974,208,000,000.00	825,600,000	68,012,606,000	
R202 On 07/12/2033 Spot Bond			3.90500	238.59051	3.90000	238.66187			541,150,957,121,500.00	138,578,990,300	154,637,921,800	
Total R202 SPOT									11,150,957,121,500.00	138,578,990,300	154,637,921,800	
Total For R202									11,150,957,121,500.00	138,578,990,300	154,637,921,800	
R2023 On 28/02/2023 Spot Bond			4.86500	104.22203	4.86500	104.20819			123,087,788,374,000.00	436,400,367,600	134,517,512,200	
Total R2023 SPOT									123,087,788,374,000.00	436,400,367,600	134,517,512,200	
Total For R2023									123,087,788,374,000.00	436,400,367,600	134,517,512,200	
R2030 On 31/01/2030 Spot Bond			8.74000	96.47360	8.76500	96.30878			507,233,616,958,000.00	1,087,784,166,700	1,975,297,694,000	
Total R2030 SPOT									17,233,616,958,000.00	1,087,784,166,700	1,975,297,694,000	
Total For R2030									17,233,616,958,000.00	1,087,784,166,700	1,975,297,694,000	
R2032 On 31/03/2032 Spot Bond			9.40000	95.99847	9.42000	95.84913			225,746,236,360,000.00	662,313,429,400	1,929,683,306,700	
Total R2032 SPOT									15,746,236,360,000.00	662,313,429,400	1,929,683,306,700	
Total For R2032									15,746,236,360,000.00	662,313,429,400	1,929,683,306,700	
R2035 On 28/02/2035 Spot Bond			10.00500	91.90221	10.00500	91.87743			506,169,090,691,000.00	550,341,738,200	1,061,318,416,100	
Total R2035 SPOT									16,169,090,691,000.00	550,341,738,200	1,061,318,416,100	
Total For R2035									16,169,090,691,000.00	550,341,738,200	1,061,318,416,100	
R2037 On 31/01/2037 Spot Bond			10.25000	87.45085	10.26000	87.35821			108,578,038,550,000.00	303,275,906,200	1,610,367,121,100	
Total R2037 SPOT									18,578,038,550,000.00	303,275,906,200	1,610,367,121,100	
Total For R2037									18,578,038,550,000.00	303,275,906,200	1,610,367,121,100	
R2040 On 31/01/2040 Spot Bond			10.36500	89.79354	10.36500	89.76888			313,766,249,493,000.00	319,707,308,200	1,948,071,071,900	
Total R2040 SPOT									13,766,249,493,000.00	319,707,308,200	1,948,071,071,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For R2040									13,766,249,493,000.00	319,707,308,200	348,071,071,90
R2044 On 31/01/2044 Spot Bond			10.44000	86.35466	10.44000	86.33079			307,251,636,152,000.00	412,571,995,800	1,105,253,676,00
Total R2044 SPOT									17,251,636,152,000.00	412,571,995,800	105,253,676,00
Total For R2044									17,251,636,152,000.00	412,571,995,800	105,253,676,00
R2048 On 28/02/2048 Spot Bond			10.36500	85.65646	10.36500	85.63256			110,763,457,933,000.00	782,514,564,200	1,667,003,431,20
Total R2048 SPOT									10,763,457,933,000.00	782,514,564,200	567,003,431,20
Total For R2048									10,763,457,933,000.00	782,514,564,200	567,003,431,20
R209 On 31/03/2036 Spot Bond			9.99500	74.30860	10.00500	74.22882			430,451,319,923,000.00	643,366,815,400	727,072,419,40
Total R209 SPOT									10,451,319,923,000.00	643,366,815,400	727,072,419,40
Total For R209									10,451,319,923,000.00	643,366,815,400	727,072,419,40
R210 On 31/03/2028 Spot Bond			2.81500	212.52314	2.80000	212.67808			21,908,582,000,000.00	7,782,800,000	103,010,053,10
Total R210 SPOT									21,908,582,000,000.00	7,782,800,000	103,010,053,10
Total For R210									21,908,582,000,000.00	7,782,800,000	103,010,053,10
R212 On 31/01/2022 Spot Bond			0.53000	173.66258	0.56500	173.62121			235,974,550,000,000.00	445,235,000,000	227,125,000,00
Total R212 SPOT									15,974,550,000,000.00	445,235,000,000	227,125,000,00
Total For R212									15,974,550,000,000.00	445,235,000,000	227,125,000,00
R213 On 28/02/2031 Spot Bond			9.08000	87.09588	9.10000	86.96005			609,697,887,592,000.00	617,808,137,400	764,590,855,30
Total R213 SPOT									19,697,887,592,000.00	617,808,137,400	764,590,855,30
Total For R213									19,697,887,592,000.00	617,808,137,400	764,590,855,30
R214 On 28/02/2041 Spot Bond			10.38000	67.94880	10.38500	67.89903			559,488,220,940,000.00	150,239,713,000	427,504,166,90
Total R214 SPOT									19,488,220,940,000.00	150,239,713,000	427,504,166,90
Total For R214									19,488,220,940,000.00	150,239,713,000	427,504,166,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.09056			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.05653			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.05297			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.26673			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.41596			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.19595				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.36497				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.66459				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.32751				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.22646				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.10134				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.15323				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.02343				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.50483				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.77110				0.00	1,000,000,000	1,000,000,000
Total RDFB24 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RDFB24										0.00	1,000,000,000	1,000,000,000
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.09232				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.66828				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.47918				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	101.26818				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.57252				0.00	0	150,000,00
Total RED151 SPOT										0.00	0	150,000,00
Total For RED151										0.00	0	150,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	100.02533				0.00	0	125,000,00
Total RED161 SPOT										0.00	0	125,000,00
Total For RED161										0.00	0	125,000,00
RED40 On 29/01/2024 Spot Bond					0.00000	100.99094				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.00026				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.94729				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.37875				0.00	630,000,000	210,000,00
Total RED704 SPOT										0.00	630,000,000	210,000,00
Total For RED704										0.00	630,000,000	210,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	101.55788				0.00	870,000,000	290,000,00
Total RED705 SPOT										0.00	870,000,000	290,000,00
Total For RED705										0.00	870,000,000	290,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	100.87015				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.13747				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	100.75329			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.74315			0.00	500,000,000	250,000,000
Total RES50 SPOT									0.00	500,000,000	250,000,000
Total For RES50									0.00	500,000,000	250,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	100.41651			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			6.54500	108.42163	6.54500	108.40255			0.00	0	992,000,000
Total RW23 SPOT									0.00	0	992,000,000
Total For RW23									0.00	0	992,000,000
RW28 On 10/12/2028 Spot Bond			11.15000	98.03329	11.15000	98.00423			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			10.40000	103.70959	10.40000	103.68087			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.19715			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.45500	103.03820	9.45500	103.01219			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.02500	107.76903	5.02500	107.75448		2,010,000,000,000.00	0.00	400,000,000	2,700,000,000
Total SBK23 SPOT								2,010,000,000,000.00		400,000,000	2,700,000,000
Total For SBK23								2,010,000,000,000.00		400,000,000	2,700,000,000
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	100.51002			0.00	0	

Contract 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	100.53561				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.09000	114.75215	7.09000	114.73042				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.15767				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.93000	109.94081	5.93000	109.92335				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.11500	106.60420	7.11500	106.58395			7,826,500,000.00		1,100,000	1,100,000
Total SBS3 SPOT									7,826,500,000.00		1,100,000	1,100,000
Total For SBS3									7,826,500,000.00		1,100,000	1,100,000
SBS31 On 12/06/2027 Spot Bond			7.42000	113.23105	7.42000	113.20852			0.00		0	3,100,000,000
Total SBS31 SPOT									0.00		0	3,100,000,000
Total For SBS31									0.00		0	3,100,000,000
SBS34 On 19/09/2024 Spot Bond			6.28000	115.11665	6.28000	115.09731			0.00		0	
Total SBS34 SPOT									0.00		0	
Total For SBS34									0.00		0	
SBS38 On 29/01/2025 Spot Bond			6.39500	109.07695	6.39500	109.05830			0.00		0	21,317,555,300
Total SBS38 SPOT									0.00		0	21,317,555,300
Total For SBS38									0.00		0	21,317,555,300
SBS39 On 29/01/2030 Spot Bond			8.26000	109.69267	8.26000	109.66855			0.00		0	
Total SBS39 SPOT									0.00		0	
Total For SBS39									0.00		0	
SBS4 On 16/11/2021 Spot Bond			3.94000	103.51781	3.94000	103.50672			0.00		0	
Total SBS4 SPOT									0.00		0	
Total For SBS4									0.00		0	
SBS41 On 12/11/2022 Spot Bond			5.13000	108.66788	5.13000	108.65293			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			6.86500	116.90738	6.86500	116.88594				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.62500	118.95977	7.62500	118.93558				0.00	0	16,400,000.00
Total SBS43 SPOT										0.00	0	16,400,000.00
Total For SBS43										0.00	0	16,400,000.00
SBS46 On 15/02/2023 Spot Bond			5.28000	107.99890	5.28000	107.98360				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.35028				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.87874				0.00	40,000,000	430,000.00
Total SBS49 SPOT										0.00	40,000,000	430,000.00
Total For SBS49										0.00	40,000,000	430,000.00
SBS50 On 31/01/2022 Spot Bond			4.36000	102.93236	4.36000	102.92027				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.88000	5.88000	5.88000	109.57086				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.16529				0.00	560,000,000	140,000.00
Total SBS52 SPOT										0.00	560,000,000	140,000.00
Total For SBS52										0.00	560,000,000	140,000.00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.41897				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.51910				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.75000	105.22263	4.75000	105.20913				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.43085				0.00	0	
Total SBS57 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 SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.75143				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.19334				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.03409				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.08041				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.66891				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.88196				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.17417				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.94004				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.63218				0.00	140,000,000	470,000,000
Total SBS68 SPOT										0.00	140,000,000	470,000,000
Total For SBS68										0.00	140,000,000	470,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.05529				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.60800	321.12593	1.60800	321.08515			315,489,600,000.00		196,200,000	207,200,000
Total SBSI11 SPOT									315,489,600,000.00		196,200,000	207,200,000
Total For SBSI11									315,489,600,000.00		196,200,000	207,200,000
SBSI14 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	217.71642			0.00		0	

Contract 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	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.23875				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.24681				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.76992				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.83463				0.00	0	18,955,30
Total SBT102 SPOT										0.00	0	18,955,30
Total For SBT102										0.00	0	18,955,30
SBT103 On 31/03/2024 Spot Bond					0.00000	104.99425				0.00	0	100,000,00
Total SBT103 SPOT										0.00	0	100,000,00
Total For SBT103										0.00	0	100,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.30616				0.00	2,100,000,000	900,000,00
Total SBT104 SPOT										0.00	2,100,000,000	900,000,00
Total For SBT104										0.00	2,100,000,000	900,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.00259				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.71675				0.00	200,000,000	631,000,00
Total SBT202 SPOT										0.00	200,000,000	631,000,00
Total For SBT202										0.00	200,000,000	631,000,00
SBT203 On 03/12/2023 Spot Bond			6.23500	111.27152	6.23500	111.25286				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.35895				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT206 On 31/01/2025 Spot Bond					0.00000	101.94097				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.18133				0.00	1,560,000,000	715,000,000
Total SBT207 SPOT										0.00	1,560,000,000	715,000,000
Total For SBT207										0.00	1,560,000,000	715,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.02407				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.12247				0.00	2,000,000,000	1,000,000,000
Total SBT209 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBT209										0.00	2,000,000,000	1,000,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	100.42591				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.30921				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.32004				0.00	0	44,000,000
Total SLI6 SPOT										0.00	0	44,000,000
Total For SLI6										0.00	0	44,000,000
SLI7 On 16/08/2028 Spot Bond			8.23000	106.15884	8.23000	101.46182				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.32120				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.44377				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.33258				0.00	0	
Total SLRA6 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 SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.32972				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.35249				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.32409				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.35249				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.34678				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.38660				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.85283				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.36386				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.36099				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.66500	112.35248	6.66500	112.33237				0.00	0	13,959,10
Total SNT03 SPOT										0.00	0	13,959,10
Total For SNT03										0.00	0	13,959,10
SNT04 On 27/06/2022 Spot Bond					0.00000	101.70825				0.00	0	34,238,50
Total SNT04 SPOT										0.00	0	34,238,50
Total For SNT04										0.00	0	34,238,50
SNT05 On 30/11/2025 Spot Bond					0.00000	100.10802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.36915				0.00	550,000,000	577,781,50
Total SOLB01 SPOT										0.00	550,000,000	577,781,50
Total For SOLB01										0.00	550,000,000	577,781,50
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.60201				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.20214				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.19303				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.19759				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.13908				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.02715				0.00	1,160,000,000	440,000,00
Total SPG005 SPOT										0.00	1,160,000,000	440,000,00
Total For SPG005										0.00	1,160,000,000	440,000,00
SPG00 On 18/06/2022 Spot Bond					0.00000	101.18960				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.43432				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.96861				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.89352				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	100.14837				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC02 On 01/12/2021 Spot Bond					0.00000	100.01533				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.73836				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.03544				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	147.11243				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.26500	116.20910	7.26500	116.18644				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.59000	89.96156	8.59000	89.94066				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.35724				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.84266				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.26500	110.76332	6.26500	110.74465				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.88000	109.65477	4.88000	109.63128				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	99.10398				0.00	0	
Total SSN044 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 SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.58425				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.43624				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.21000	2.21000	2.21000	317.03788				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.64546				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.51969				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	100.82392				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	150.07337				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	106.86188				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.96000	3.96000	3.96000	108.15041				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.98000	3.98000	3.98000	198.39124				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.10814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.10605				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.10085				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	99.86924				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	99.87264				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	99.64438				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	99.68119				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.19285				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.86219				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.15734				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.89126				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.50246				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08 On 07/12/2033 Spot Bond			4.77500	4.77500	4.77500	219.28747				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	100.01963				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	101.76423				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.07813				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.10178				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	99.98532				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.43000	92.64197	9.43000	92.61878				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.09136				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.44557				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.02500	95.81650	4.02500	197.86861				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.95500	89.81738	4.95500	215.53966				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.45441				0.00	0	
Total SSN106 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 SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.38622				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.35731				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11: On 07/09/2021 Spot Bond					0.00000	99.98708				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN11: On 09/09/2021 Spot Bond					0.00000	99.96166				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN12: On 11/09/2021 Spot Bond					0.00000	99.92372				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.07284				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	100.22785				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.22055				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.15588				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.07968				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.06578				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.06591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.86000	107.82513	7.86000	107.80242				0.00	0	3,300,00
Total SZ25 SPOT										0.00	0	3,300,00
Total For SZ25										0.00	0	3,300,00
T14A11 On 21/11/2021 Spot Bond					0.00000	100.21424				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.98500	103.72566	3.98500	103.71443				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.17631				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.19414				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.20271				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.32775	7.21000	100.30843				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.72651				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.50223				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.12473				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.48272				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.41895				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.60252				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.94693				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.12635				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.50221				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.32241				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.75690				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.80029				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.19529				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.50790				0.00	0	
Total TFS165 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 TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.84813				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.39297				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			3.98500	104.19581	3.98500	104.18452				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.35438				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			3.97000	103.82802	3.97000	103.81682				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.24266				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.27300				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.22675				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.36572				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.37907				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.24947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.37469				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.63441				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.56333				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.20238				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.85339				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.13045				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.20139				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.19304				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.21886				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.44810				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.50304				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C On 21/11/2022 Spot Bond					0.00000	100.23668				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.57903				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.22758				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.20008				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.61229				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.30821				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.33536				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.09523				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.38484	8.49000	100.36216				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.38114				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.20480				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.19531				0.00	0	
Total TH16A7 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 TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.20366				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.26267	5.76000	100.24720				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.21201				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.22567				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.22643				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.22377				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.24197				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.23704				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.30515				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.33723				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.31836				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.21972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.23332				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.30268				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.16990				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.84600				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.96500	102.97614	5.96500	102.95942				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.06500	106.72829	7.06500	106.70782			4,521,600,000,000.00	640,000,000	231,800,000	
Total TL25 SPOT									4,521,600,000,000.00	640,000,000	231,800,000	
Total For TL25									4,521,600,000,000.00	640,000,000	231,800,000	
TL26 On 25/11/2024 Spot Bond					0.00000	100.91400				0.00	0	30,000,000
Total TL26 SPOT										0.00	0	30,000,000
Total For TL26										0.00	0	30,000,000
TL27 On 24/04/2023 Spot Bond					0.00000	100.92727				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.74000	108.22332	7.74000	108.20088				0.00	0	70,000,000
Total TL28 SPOT										0.00	0	70,000,000
Total For TL28										0.00	0	70,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.26190				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.84614				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL31 On 10/06/2026 Spot Bond					0.00000	100.14744				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.40489				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.56500	112.03193	6.56500	112.01226			110,242,106,000.00	16,792,400	2,027,965,100	
Total TN23 SPOT									110,242,106,000.00	16,792,400	2,027,965,100	
Total For TN23									110,242,106,000.00	16,792,400	2,027,965,100	
TN23/R On 06/11/2023 Spot Bond			100.00000	29.63121	100.00000	29.56598			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.17000	104.89437	8.17000	104.87155			195,990,130,000.00	23,989,000	1,698,621,400	
Total TN25 SPOT									195,990,130,000.00	23,989,000	1,698,621,400	
Total For TN25									195,990,130,000.00	23,989,000	1,698,621,400	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.58835	100.00000	13.55844			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.09000	101.89833	9.09000	101.87372			164,199,942,000.00	18,063,800	33,666,608,600	
Total TN27 SPOT									164,199,942,000.00	18,063,800	33,666,608,600	
Total For TN27									164,199,942,000.00	18,063,800	33,666,608,600	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.09665	100.00000	12.07003			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			10.36500	105.09526	10.36500	105.06624			0.00	0	25,060,000,000	
Total TN30 SPOT									0.00	0	25,060,000,000	
Total For TN30									0.00	0	25,060,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.24661	8.00000	120.22084			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		
TN40 On 09/10/2040 Spot Bond			11.62500	97.75699	11.62500	97.72681			0.00	0	5,340,000,000	
Total TN40 SPOT									0.00	0	5,340,000,000	
Total For TN40									0.00	0	5,340,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.41469	10.75000	104.38483			0.00	0		
Total TN40/R214 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 TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.46237				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.47913				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	102.36137	7.61000	101.60445				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	101.25687				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.45827				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.97500	106.27586	5.97500	106.25886				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.30927				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.40376				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.62530				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.79623				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.83799				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.26500	110.69121	6.26500	110.67256				0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A4 SPOT										0.00	0	200,000,00
Total For TRA4A4										0.00	0	200,000,00
TRA4A4 On 13/04/2022 Spot Bond					0.00000	100.79623				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A6 On 13/04/2024 Spot Bond					0.00000	100.83799				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond			8.62000	103.44770	8.62000	103.42385				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond					0.00000	98.43962				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	101.75300				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA4B2 On 20/06/2026 Spot Bond					0.00000	101.67889				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B1 On 20/06/2026 Spot Bond					0.00000	102.14285				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25C On 06/09/2021 Spot Bond					0.00000	99.83092				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	99.88872				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 29/11/2021 Spot Bond					0.00000	99.04750				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	97.92249				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP257 On 11/03/2022 Spot Bond					0.00000	97.47709				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	97.36581				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	96.72193				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.24497				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.74848				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.54391				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.98439				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.90609				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.24381				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.12982				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.98439				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.54932				0.00	0	
Total TWC381 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 TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.34932				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.23560				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.12341				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.70500	105.68723	9.70500	105.66002				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.30984				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.34683				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.36389				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.43770				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.89270				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.71389				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.18004				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.30185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.31318			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.13987			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.15344			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.95961			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.23143			0.00	0	10,000,00
Total WHL03 SPOT									0.00	0	10,000,00
Total For WHL03									0.00	0	10,000,00
Total for SPOT									74,367,507,619,088,300.00	493,174,837,969	343,139,053,22
Total for SPOT :									74,367,507,619,088,300.00	493,174,837,969	343,139,053,22
Total Futures									74 367 507 840 537 700.00	493,174,840,045	343,140,029,52
Total Options									0.00	0	121,76
Grand Total:									74,367,507,840,537,700.00	493,174,840,045	343,140,151,26