



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: 03/09/2021

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			11.13520	77.51366	11.10167	77.69469			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.37039	78.41023	11.33538	78.59362			0.00	0	
ES33	On	05/05/2022	Bond Future			11.60655	75.57214	11.57003	75.75785			0.00	0	
ES33	On	04/08/2022	Bond Future			11.85270	76.46009	11.81457	76.64823			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.63699	76.04905	11.59822	76.28898			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			11.85107	76.92928	11.81063	77.17218			0.00	0	
ES42	On	05/05/2022	Bond Future			12.07353	73.59263	12.03129	73.83859			0.00	0	
ES42	On	04/08/2022	Bond Future			12.29903	74.45594	12.25493	74.70506			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			155.22771	155.22771	155.22402	155.22402			0.00	0	4,84
I2025	On	03/02/2022	Bond Future			155.44176	155.44176	155.43852	155.43852			0.00	0	
I2025	On	05/05/2022	Bond Future			157.30351	157.30351	157.30049	157.30049			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			157.63470	157.63470	157.63169	157.63169			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			114.14067	114.14067	114.13508	114.13508			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.46091	115.46091	115.45567	115.45567			0.00	0	
I2029	On	05/05/2022	Bond Future			115.64609	115.64609	115.64098	115.64098			0.00	0	
I2029	On	04/08/2022	Bond Future			117.07715	117.07715	117.07210	117.07210			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			108.27044	108.27044	108.26282	108.26282			0.00	0	8,97
I2033	On	03/02/2022	Bond Future			109.52278	109.52278	109.51535	109.51535			0.00	0	
I2033	On	05/05/2022	Bond Future			109.55661	109.55661	109.54932	109.54932			0.00	0	
I2033	On	04/08/2022	Bond Future			110.91228	110.91228	110.90505	110.90505			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			120.49492	120.49492	120.80032	120.80032			0.00	0	5,94
I2038	On	03/02/2022	Bond Future			120.10965	120.10965	120.41890	120.41890			0.00	0	
I2038	On	05/05/2022	Bond Future			121.54838	121.54838	121.86139	121.86139			0.00	0	
I2038	On	04/08/2022	Bond Future			121.23534	121.23534	121.55236	121.55236			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			108.06609	108.06609	108.05760	108.05760			0.00	0	17,21
I2046	On	03/02/2022	Bond Future			109.31628	109.31628	109.30797	109.30797			0.00	0	
I2046	On	05/05/2022	Bond Future			108.74370	108.74370	108.73554	108.73554			0.00	0	
I2046	On	04/08/2022	Bond Future			110.08962	110.08962	110.08148	110.08148			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			111.19051	111.19051	111.38898	111.38898			0.00	0	8,60
I2050	On	03/02/2022	Bond Future			110.49910	110.49910	110.70021	110.70021			0.00	0	
I2050	On	05/05/2022	Bond Future			111.82282	111.82282	112.02635	112.02635			0.00	0	
I2050	On	04/08/2022	Bond Future			111.18924	111.18924	111.39533	111.39533			0.00	0	
Total I2050 Future												0.00	0	8,60
Total For I2050												0.00	0	8,60
R186	On	04/11/2021	Bond Future			7.45152	116.79876	7.40658	117.00201		5.79	136,420,951.68	1,168	63,14
R186	On	03/02/2022	Bond Future			7.63925	112.83956	7.59123	113.04547		5.59	0.00	0	
R186	On	05/05/2022	Bond Future			7.83826	114.16472	7.78682	114.37329		5.30	0.00	0	
R186	On	04/08/2022	Bond Future			8.05353	110.21950	7.99826	110.43098		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												136,420,951.68	1,168	63,14
R186	On	04/11/2021	Bond Future	8.10	Call			3,302.62000	3.30262	3,124,200	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			216.78000	0.21678	241,610	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,340.72000	3.34072	3,161,710	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			211.15000	0.21115	235,390	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,264.65000	3.26465	3,086,810	6.07	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			222.55000	0.22255	247,960	6.07	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,131.28000	2.13128	1,979,250	5.89	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			500.65000	0.50065	551,870	5.89	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,999.94000	5.99994	5,800,740	6.55	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			32.25000	0.03225	36,300	6.55	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,389.69000	2.38969	2,514,890	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,060.36000	1.06036	978,800	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,362.91000	2.36291	2,487,260	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,077.32000	1.07732	994,890	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,336.32000	2.33632	2,459,800	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,043.58000	1.04358	962,870	5.53	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			2,191.66000	2.19166	2,076,950	5.35	0.00	0	43
R186	On	05/05/2022	Bond Future	8.64	Call			4,243.94000	4.24394	4,086,130	5.78	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,251.34000	3.25134	3,110,590	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			847.35000	0.84735	898,110	5.78	0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Put			1,192.43000	1.19243	1,260,250	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,148.56000	3.14856	3,284,070	5.12	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			1,066.95000	1.06695	993,890	5.12	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,814.21000	1.81421	1,908,070	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,279.07000	3.27907	3,137,760	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,180.52000	1.18052	1,247,780	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,307.22000	3.30722	3,165,370	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,169.05000	1.16905	1,235,770	5.58	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,983.22000	1.98322	2,076,400	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,519.49000	2.51949	2,402,320	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,016.24000	2.01624	2,110,550	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,540.80000	2.54080	2,423,060	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,999.47000	1.99947	2,093,210	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,562.62000	2.56262	2,444,320	5.36	0.00	0	
Total R186 Option												0.00	0	31,65
Total For R186												136,420,951.68	1,168	94,80
R197	On	04/11/2021	Bond Future			326.64123	326.64123	326.50487	326.50487			0.00	0	1,27
R197	On	03/02/2022	Bond Future			322.19969	322.19969	322.06275	322.06275			0.00	0	

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			326.05914	326.05914	325.92117	325.92117			0.00	0	
R197	On	04/08/2022	Bond Future			321.71970	321.71970	321.58038	321.58038			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			240.42200	240.42200	240.40532	240.40532			0.00	0	8,32
R202	On	03/02/2022	Bond Future			238.83694	238.83694	238.82089	238.82089			0.00	0	
R202	On	05/05/2022	Bond Future			241.69754	241.69754	241.68164	241.68164			0.00	0	
R202	On	04/08/2022	Bond Future			240.24027	240.24027	240.22439	240.22439			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			4.94216	104.99845	4.94344	104.99680		1.01	0.00	0	14,76
R2023	On	03/02/2022	Bond Future			5.04611	106.18712	5.04741	106.18578		0.95	0.00	0	
R2023	On	05/05/2022	Bond Future			5.13726	103.52359	5.13872	103.52243		0.83	0.00	0	
R2023	On	04/08/2022	Bond Future			5.25361	104.75118	5.25551	104.75013		0.62	0.00	0	
Total R2023 Future												0.00	0	14,76
R2023	On	04/11/2021	Bond Future	4.91	Call			148.93000	0.14893	148,350	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			191.86000	0.19186	189,630	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			155.60000	0.15560	155,030	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			185.69000	0.18569	183,470	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			142.43000	0.14243	141,830	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			198.20000	0.19820	195,950	0.97	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			231.63000	0.23163	230,180	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			253.39000	0.25339	253,270	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			240.33000	0.24033	238,870	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			259.51000	0.25951	259,390	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			236.09000	0.23609	234,630	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			265.42000	0.26542	265,310	0.90	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			981.62000	0.98162	982,260	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			56.19000	0.05619	55,670	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			967.52000	0.96752	968,150	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			57.78000	0.05778	57,250	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			974.48000	0.97448	975,110	0.99	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			56.89000	0.05689	56,360	0.99	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			99.99000	0.09999	99,410	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			538.30000	0.53830	538,770	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			98.91000	0.09891	98,330	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			529.45000	0.52945	529,920	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			101.07000	0.10107	100,490	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			533.87000	0.53387	534,340	0.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2023 Option												0.00	0		
Total For R2023												0.00	0	14,76	
R2030	On	04/11/2021	Bond Future			8.90020	97.00130	8.86615	97.19075		9.69		0.00	0	99,40
R2030	On	03/02/2022	Bond Future			9.08748	94.09555	9.05179	94.28744		9.49		0.00	0	
R2030	On	05/05/2022	Bond Future			9.28286	95.20081	9.24544	95.39518		8.99		0.00	0	
R2030	On	04/08/2022	Bond Future			9.49257	92.30515	9.45326	92.50206		8.97		0.00	0	
Total R2030 Future												0.00	0	99,40	
R2030	On	04/11/2021	Bond Future	10.60	Call			9,093.32000	9.09332	8,905,810	11.47		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			32.42000	0.03242	34,360	11.47		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			369.21000	0.36921	327,670	9.10		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			1,823.63000	1.82363	1,917,160	9.53		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,286.07000	1.28607	1,190,150	9.53		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			13,052.31000	13.05231	12,862,970	11.92		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			4.58000	0.00458	4,810	11.92		0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			180.69000	0.18069	192,430	10.67		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,723.34000	5.72334	5,545,630	10.67		0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			819.83000	0.81983	869,320	9.84		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			33.26000	0.03326	35,260	11.46		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			3,765.61000	3.76561	3,913,520	9.10		0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,235.42000	1.23542	1,141,780	9.52		0.00	0	3,25
R2030	On	04/11/2021	Bond Future	9.30	Call			3,046.01000	3.04601	2,897,910	9.93		0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			667.92000	0.66792	709,270	9.93		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			3,249.45000	3.24945	3,097,660	9.99		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			2.33000	0.00233	2,440	11.92		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			12,220.35000	12.22035	12,031,130	11.92		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			9,141.46000	9.14146	8,953,900	11.48		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			31.60000	0.03160	33,490	11.48		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			9,045.17000	9.04517	8,857,720	11.46		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			602.21000	0.60221	639,870	9.99		0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.20	Call			2,656.60000	2.65660	2,516,640	9.84		0.00	0	;
R2030	On	04/11/2021	Bond Future	8.75	Put			1,885.28000	1.88528	1,981,090	9.52		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			4,813.50000	4.81350	4,665,000	10.22		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			995.18000	0.99518	1,038,570	10.22		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,239.32000	3.23932	3,114,470	9.75		0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			1,651.19000	1.65119	1,718,230	9.75		0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			4,538.93000	4.53893	4,674,400	9.08		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			9,345.65000	9.34565	9,166,270	11.49		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			269.88000	0.26988	282,390	11.49		0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,231.64000	1.23164	1,284,020	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	Opt Intere
R2030	On	03/02/2022	Bond Future	9.60	Call		4,124.86000	4.12486	3,985,350	10.01	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		2,898.00000	2.89800	2,999,970	9.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		1,503.54000	1.50354	1,565,620	9.82	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,486.01000	1.48601	1,547,490	9.83	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,581.67000	3.58167	3,450,670	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,468.65000	1.46865	1,529,540	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,511.89000	3.51189	3,382,080	9.82	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,803.59000	1.80359	1,713,670	9.40	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call		888.51000	0.88851	832,090	9.08	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		3,546.71000	3.54671	3,416,300	9.83	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,469.46000	1.46946	1,523,060	9.53	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		3,091.07000	3.09107	2,980,410	9.05	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,549.26000	2.54926	2,632,970	9.05	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		5,275.82000	5.27582	5,411,660	8.52	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		696.33000	0.69633	655,150	8.38	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		3,801.36000	3.80136	3,912,200	8.78	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,929.21000	1.92921	1,845,680	8.78	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		9,312.06000	9.31206	9,139,070	10.69	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,178.42000	1.17842	1,222,550	9.77	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call		5,043.99000	5.04399	4,903,220	9.53	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		4,057.39000	4.05739	4,173,060	8.74	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,757.31000	1.75731	1,678,610	8.74	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		8,694.06000	8.69406	8,863,370	8.40	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		371.27000	0.37127	346,210	8.40	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Call		1,129.58000	1.12958	1,071,050	8.52	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		6,677.79000	6.67779	6,830,980	8.38	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		5,968.33000	5.96833	5,817,720	9.78	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,167.58000	1.16758	1,211,340	9.78	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		6,006.18000	6.00618	5,855,210	9.79	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,156.83000	1.15683	1,200,230	9.79	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,930.54000	5.93054	5,780,300	9.77	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		545.43000	0.54543	566,810	10.69	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.55	Put		2,939.91000	2.93991	3,026,470	9.00	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		3,450.61000	3.45061	3,339,770	9.00	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		2,917.18000	2.91718	3,003,250	9.00	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		3,396.56000	3.39656	3,286,710	8.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		2,962.78000	2.96278	3,049,840	8.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		3,423.53000	3.42353	3,313,180	9.00	0.00	0	
Total R2030 Option											0.00	0	25,85

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2030												0.00	0	125,26	
R2032	On	04/11/2021	Bond Future			9.56845	92.32857	9.52944	92.56765		11.25		0.00	0	126,48
R2032	On	03/02/2022	Bond Future			9.75841	93.37408	9.71771	93.61616		10.71		0.00	0	
R2032	On	05/05/2022	Bond Future			9.95244	90.32422	9.90997	90.56931		10.68		0.00	0	
R2032	On	04/08/2022	Bond Future			10.15394	91.37200	10.10958	91.62033		10.27		0.00	0	
Total R2032 Future												0.00	0	126,48	
R2032	On	04/11/2021	Bond Future	11.70	Call			12,133.54000	12.13354	11,895,380	14.02		0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			13.29000	0.01329	14,210	14.02		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			12,183.76000	12.18376	11,945,570	14.02		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,005.56000	1.00556	1,074,040	11.65		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,826.22000	2.82622	2,655,620	11.65		0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			17,482.24000	17.48224	17,243,180	14.02		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			12.86000	0.01286	13,750	14.02		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			12,083.29000	12.08329	11,845,170	14.02		0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			0.19000	0.00019	0,210	14.02		0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			13.73000	0.01373	14,690	14.02		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			2,397.24000	2.39724	2,531,570	11.07		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,161.81000	1.16181	1,057,060	11.07		0.00	0	70
R2032	On	03/02/2022	Bond Future	10.45	Put			1,121.43000	1.12143	1,177,350	11.52		0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call			2,885.12000	2.88512	2,745,970	10.76		0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			2,337.42000	2.33742	2,440,350	10.76		0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			5,694.88000	5.69488	5,880,780	9.76		0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			880.04000	0.88004	924,890	11.82		0.00	0	9
R2032	On	03/02/2022	Bond Future	10.14	Call			4,071.06000	4.07106	3,905,210	11.09		0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,600.74000	1.60074	1,676,970	11.09		0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			4,640.78000	4.64078	4,805,960	10.06		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,160.57000	1.16057	1,218,240	11.47		0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			5,348.12000	5.34812	5,161,960	11.52		0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			628.27000	0.62827	660,980	12.24		0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,922.86000	4.92286	4,742,720	11.37		0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,257.57000	1.25757	1,319,510	11.37		0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			3,006.34000	3.00634	3,129,990	10.56		0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			707.15000	0.70715	650,970	9.76		0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call			6,269.91000	6.26991	6,072,680	11.82		0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			509.45000	0.50945	536,210	12.49		0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			5,695.06000	5.69506	5,504,440	11.63		0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,022.75000	1.02275	1,074,210	11.63		0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			2,880.66000	2.88066	3,000,620	10.60		0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			1,109.65000	1.10965	1,032,750	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		7.590.01000	7.59001	7,380,640	12.24	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		890.36000	0.89036	935,690	11.81	0.00	0	1,0
R2032	On	03/02/2022	Bond Future	9.67	Call		2,444.40000	2.44440	2,317,710	10.64	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put		2,729.28000	2.72928	2,844,670	10.64	0.00	0	1,0
R2032	On	03/02/2022	Bond Future	9.57	Put		3,038.34000	3.03834	3,162,920	10.55	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,180.82000	2.18082	2,062,390	10.56	0.00	0	4
R2032	On	03/02/2022	Bond Future	11.13	Call		8,427.20000	8.42720	8,211,880	12.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		5,305.04000	5.30504	5,119,460	11.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,134.27000	1.13427	1,190,770	11.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		5,219.35000	5.21935	5,034,940	11.47	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call		2,152.48000	2.15248	2,034,980	10.55	0.00	0	1,0
R2032	On	03/02/2022	Bond Future	9.62	Call		2,295.95000	2.29595	2,173,830	10.60	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.65	Call		6,225.32000	6.22532	6,028,570	11.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		5,262.24000	5.26224	5,077,250	11.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,147.44000	1.14744	1,204,530	11.49	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		4,155.87000	4.15587	4,294,000	10.34	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		2,220.91000	2.22091	2,113,950	10.34	0.00	0	7
R2032	On	05/05/2022	Bond Future	10.18	Put		2,461.61000	2.46161	2,556,150	10.82	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		4,004.84000	4.00484	3,854,290	10.82	0.00	0	7
R2032	On	05/05/2022	Bond Future	11.18	Call		7,960.33000	7.96033	7,758,640	11.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,143.60000	1.14360	1,192,670	11.79	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		7,361.21000	7.36121	7,164,790	11.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,133.49000	1.13349	1,182,160	11.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		7,276.44000	7.27644	7,080,810	11.78	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,001.88000	1.00188	1,045,280	11.99	0.00	0	7
R2032	On	05/05/2022	Bond Future	11.02	Put		1,153.81000	1.15381	1,203,270	11.78	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		7,318.80000	7.31880	7,122,780	11.79	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,868.14000	3.86814	3,728,990	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,307.31000	3.30731	3,416,490	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,898.39000	3.89839	3,758,620	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,281.97000	3.28197	3,390,530	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,838.01000	3.83801	3,699,470	10.24	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,332.81000	3.33281	3,442,600	10.24	0.00	0	
Total R2032 Option											0.00	0	10,3
Total For R2032											0.00	0	136,7
R2035	On	04/11/2021	Bond Future			10.16496	92.39204	10.13625	92.58541	12.49	254,078,110.00	2,750	79,8
R2035	On	03/02/2022	Bond Future			10.35975	93.43800	10.32983	93.63381	11.94	0.00	0	
R2035	On	05/05/2022	Bond Future			10.55101	90.05733	10.51986	90.25564	11.99	0.00	0	
R2035	On	04/08/2022	Bond Future			10.75155	91.09929	10.71908	91.30019	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												254,078,110.00	2,750	79,84
R2035	On	04/11/2021	Bond Future	12.52	Call			14,239.00000	14.23900	14,045,900	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			9.49000	0.00949	9,760	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			14,291.31000	14.29131	14,098,190	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			10,093.32000	10.09332	9,903,060	15.37	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			81.09000	0.08109	84,200	15.37	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call			6,401.49000	6.40149	6,223,210	14.36	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			341.95000	0.34195	357,040	14.36	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			1,654.93000	1.65493	1,725,720	12.78	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			1,995.78000	1.99578	2,078,300	12.64	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,886.06000	1.88606	1,775,210	12.64	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			826.77000	0.82677	864,070	13.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			4,007.96000	4.00796	3,851,890	13.49	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			20,641.01000	20.64101	20,447,640	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			9.80000	0.00980	10,080	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			7,054.26000	7.05426	6,872,490	14.54	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			266.37000	0.26637	277,970	14.54	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			3,910.51000	3.91051	3,755,800	13.45	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			857.65000	0.85765	896,310	13.45	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			2,029.09000	2.02909	2,112,710	12.63	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,284.22000	2.28422	2,161,640	12.78	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Put			9.19000	0.00919	9,440	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			14,186.64000	14.18664	13,993,550	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,851.76000	1.85176	1,742,010	12.63	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.26	Put			1,571.12000	1.57112	1,638,850	12.82	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call			2,400.47000	2.40047	2,274,830	12.82	0.00	0	18
R2035	On	04/11/2021	Bond Future	13.82	Put			0.07000	0.00007	0,070	15.74	0.00	0	40
R2035	On	03/02/2022	Bond Future	11.39	Put			916.70000	0.91670	947,530	13.60	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			4,119.84000	4.11984	3,989,190	12.40	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,055.86000	2.05586	2,121,020	12.40	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			5,440.01000	5.44001	5,573,650	11.31	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			632.42000	0.63242	653,750	14.16	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			5,785.18000	5.78518	5,634,270	13.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,358.92000	1.35892	1,403,820	13.00	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			3,709.46000	3.70946	3,812,740	11.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,104.45000	1.10445	1,141,360	13.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			7,497.02000	7.49702	7,332,040	13.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			537.60000	0.53760	555,680	14.40	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,964.83000	6.96483	6,803,670	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			1,034.25000	1.03425	1,068,900	13.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,141.36000	3.14136	3,232,810	11.95	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,172.57000	1.17257	1,110,400	11.31	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call			9,175.34000	9.17534	9,000,860	14.16	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,329.57000	1.32957	1,373,570	13.04	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			2,852.99000	2.85299	2,938,010	12.04	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,985.06000	2.98506	2,874,270	12.04	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	9.92	Put			4,432.68000	4.43268	4,549,610	11.59	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,184.79000	2.18479	2,092,260	11.79	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			9,924.92000	9.92492	9,747,190	14.40	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			3,957.67000	3.95767	3,829,490	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			2,147.81000	2.14781	2,215,440	12.34	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call			6,157.25000	6.15725	6,002,810	13.14	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,245.39000	1.24539	1,286,760	13.14	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Call			2,681.98000	2.68198	2,577,620	11.95	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			5,877.61000	5.87761	5,725,800	13.04	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			6,725.15000	6.72515	6,565,860	13.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,092.34000	1.09234	1,128,860	13.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,773.02000	6.77302	6,613,350	13.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,080.54000	1.08054	1,116,680	13.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			6,677.52000	6.67752	6,518,620	13.32	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			1,688.01000	1.68801	1,609,130	11.59	0.00	0	20
R2035	On	05/05/2022	Bond Future	11.64	Put			1,350.24000	1.35024	1,388,980	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			8,145.37000	8.14537	7,985,500	13.45	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,338.95000	1.33895	1,377,390	13.45	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			8,054.25000	8.05425	7,894,990	13.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,361.63000	1.36163	1,400,680	13.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			8,099.79000	8.09979	7,940,220	13.44	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,024.33000	4.02433	4,115,110	11.53	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			5,451.84000	5.45184	5,322,490	11.86	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			2,957.20000	2.95720	3,028,750	11.86	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			3,777.66000	3.77766	3,671,550	11.48	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,269.71000	4.26971	4,364,500	11.48	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			7,400.55000	7.40055	7,537,410	10.85	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			4,061.81000	4.06181	3,951,210	11.54	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			3,994.17000	3.99417	4,084,470	11.54	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			4,094.06000	4.09406	3,982,960	11.54	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,964.55000	3.96455	4,054,350	11.54	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			4,030.03000	4.03003	3,919,910	11.53	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			1,702.51000	1.70251	1,638,470	10.85	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 Option												0.00	0	13,95
Total For R2035												254,078,110.00	2,750	93,78
R2037	On	04/11/2021	Bond Future			10.40483	87.90664	10.37607	88.10091		13.10	219,678,693.36	2,499	121,57
R2037	On	03/02/2022	Bond Future			10.59111	84.64771	10.56118	84.84444		13.15	0.00	0	
R2037	On	05/05/2022	Bond Future			10.78166	85.64218	10.75052	85.84142		12.63	0.00	0	
R2037	On	04/08/2022	Bond Future			10.98324	82.37887	10.95080	82.58063		12.82	0.00	0	
Total R2037 Future												219,678,693.36	2,499	121,57
R2037	On	04/11/2021	Bond Future	12.82	Call			14,425.68000	14.42568	14,231,640	16.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			8.60000	0.00860	8,830	16.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			14,476.59000	14.47659	14,282,550	16.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			8.32000	0.00832	8,550	16.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			14,374.72000	14.37472	14,180,690	16.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			8.88000	0.00888	9,120	16.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			11,716.63000	11.71663	11,523,770	16.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			41.50000	0.04150	42,910	16.65	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			241.81000	0.24181	252,300	15.40	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			7,312.78000	7.31278	7,129,000	15.40	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put			1,096.29000	1.09629	1,133,080	14.69	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			6,708.28000	6.70828	6,547,960	14.71	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,084.40000	1.08440	1,120,810	14.71	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,755.92000	6.75592	6,595,210	14.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,072.65000	1.07265	1,108,670	14.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			6,660.71000	6.66071	6,500,770	14.69	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			7,870.45000	7.87045	7,711,620	14.09	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,412.05000	1.41205	1,452,460	14.09	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			7,915.53000	7.91553	7,756,380	14.10	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1,400.31000	1.40031	1,440,400	14.10	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			7,960.87000	7.96087	7,801,410	14.12	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			1,388.89000	1.38889	1,428,670	14.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			1,762.82000	1.76282	1,696,810	12.05	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.91	Put			4,163.17000	4.16317	4,255,970	12.75	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			3,845.28000	3.84528	3,737,330	12.74	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			4,225.39000	4.22539	4,319,200	12.74	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			5,681.02000	5.68102	5,548,110	13.21	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			2,832.65000	2.83265	2,901,500	13.21	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.10	Put			7,325.09000	7.32509	7,460,840	12.05	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3,876.77000	3.87677	3,768,320	12.74	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			4,194.18000	4.19418	4,287,490	12.74	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.91	Call			3,908.38000	3.90838	3,799,420	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	Op Intere
Total R2037 Option										0.00	0	1,35
Total For R2037										219,678,693.36	2,499	122,92
R2040 On 04/11/2021 Bond Future			10.52124	90.21384	10.48729	90.46102		13.64		0.00	0	81,95
R2040 On 03/02/2022 Bond Future			10.70204	86.73077	10.66672	86.98101		13.72		0.00	0	
R2040 On 05/05/2022 Bond Future			10.88647	87.74973	10.84973	88.00315		13.16		0.00	0	
R2040 On 04/08/2022 Bond Future			11.08127	84.26024	11.04300	84.51685		13.37		0.00	0	
Total R2040 Future										0.00	0	81,95
R2040 On 04/11/2021 Bond Future	12.90	Call			15,172.20000	15.17220	14,925,540	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Put			11.19000	0.01119	11,710	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Call			15,225.69000	15.22569	14,979,020	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Put			10.84000	0.01084	11,350	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Call			15,118.64000	15.11864	14,872,000	17.50		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Put			11.54000	0.01154	12,080	17.50		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			1,163.18000	1.16318	1,210,310	15.64		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			7,247.78000	7.24778	7,045,620	15.60		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			1,188.18000	1.18818	1,236,260	15.60		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			7,298.42000	7.29842	7,095,780	15.62		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			1,175.53000	1.17553	1,223,130	15.62		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			7,349.28000	7.34928	7,146,170	15.64		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			1,027.59000	1.02759	968,810	12.12		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			4,843.38000	4.84338	4,979,520	13.00		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,874.73000	2.87473	2,757,450	13.00		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	13.04	Call			13,845.87000	13.84587	13,613,830	16.37		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			8,467.76000	8.46776	8,267,240	14.89		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			1,542.92000	1.54292	1,595,820	14.89		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			8,371.90000	8.37190	8,172,190	14.86		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			587.75000	0.58775	609,130	16.37		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			1,568.20000	1.56820	1,621,910	14.86		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Put			8,635.16000	8.63516	8,829,800	12.12		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			8,419.70000	8.41970	8,219,580	14.88		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			1,555.39000	1.55539	1,608,690	14.88		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			4,343.85000	4.34385	4,460,540	13.40		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			4,358.17000	4.35817	4,217,620	13.41		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			4,311.14000	4.31114	4,427,200	13.41		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			4,289.00000	4.28900	4,149,720	13.40		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			4,376.44000	4.37644	4,493,770	13.40		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			4,323.69000	4.32369	4,183,770	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	Bond Future			10.58587	86.78253	10.55697	86.99660		14.30	4,339,126.50	50	60,6'
R2044	On	03/02/2022	Bond Future			10.75848	83.38571	10.72841	83.60249		14.38	0.00	0	
R2044	On	05/05/2022	Bond Future			10.93417	84.36541	10.90290	84.58492		13.80	0.00	0	
R2044	On	04/08/2022	Bond Future			11.11942	80.96175	11.08685	81.18403		14.02	0.00	0	
Total R2044 Future												4,339,126.50	50	60,61
R2044	On	04/11/2021	Bond Future	12.90	Call			14,816.22000	14.81622	14,602,620	18.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			15.64000	0.01564	16,110	18.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			14,869.25000	14.86925	14,655,630	18.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			15.19000	0.01519	15,640	18.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			14,763.14000	14.76314	14,549,550	18.55	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			16.11000	0.01611	16,590	18.55	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			7,142.57000	7.14257	6,966,000	15.95	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			1,156.61000	1.15661	1,196,820	15.95	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			7,040.46000	7.04046	6,864,760	15.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			1,182.21000	1.18221	1,223,290	15.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			7,091.41000	7.09141	6,915,270	15.92	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			1,169.26000	1.16926	1,209,900	15.92	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			1,640.65000	1.64065	1,687,170	15.65	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			8,356.65000	8.35665	8,183,310	15.67	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			1,627.59000	1.62759	1,673,760	15.67	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			8,260.83000	8.26083	8,088,190	15.63	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			1,653.84000	1.65384	1,700,710	15.63	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call			8,308.72000	8.30872	8,135,730	15.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			4,389.31000	4.38931	4,266,390	14.10	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			4,367.76000	4.36776	4,467,120	14.10	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			4,424.55000	4.42455	4,301,080	14.11	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			4,334.68000	4.33468	4,433,490	14.11	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			4,354.18000	4.35418	4,231,830	14.09	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			4,401.05000	4.40105	4,500,980	14.09	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												4,339,126.50	50	60,61
R2048	On	04/11/2021	Bond Future			10.50747	86.07041	10.47850	86.29324		14.74	0.00	0	167,9'
R2048	On	03/02/2022	Bond Future			10.67539	87.04482	10.64524	87.27041		14.09	0.00	0	
R2048	On	05/05/2022	Bond Future			10.83902	83.65219	10.80768	83.88062		14.23	0.00	0	
R2048	On	04/08/2022	Bond Future			11.00933	84.61899	10.97672	84.85029		13.73	0.00	0	
Total R2048 Future												0.00	0	167,9'
R2048	On	04/11/2021	Bond Future	12.84	Call			15,296.78000	15.29678	15,074,430	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			15.82000	0.01582	16,300	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			15,350.36000	15.35036	15,127,990	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		15.37000	0.01537	15,830	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,460.53000	1.46053	1,356,050	14.46	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		7,434.04000	7.43404	7,635,380	13.39	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		162.33000	0.16233	140,840	13.39	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		1,155.25000	1.15525	1,211,470	15.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		15,243.14000	15.24314	15,020,810	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		3,572.30000	3.57230	3,405,690	15.26	0.00	0	1,0!
R2048	On	04/11/2021	Bond Future	10.20	Put		3,351.23000	3.35123	3,483,720	14.30	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		1,155.97000	1.15597	1,065,630	14.30	0.00	0	1,0!
R2048	On	04/11/2021	Bond Future	12.83	Put		16.29000	0.01629	16,790	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		2,856.34000	2.85634	2,974,690	14.46	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		811.18000	0.81118	759,870	13.15	0.00	0	1,3!
R2048	On	03/02/2022	Bond Future	10.50	Put		3,786.35000	3.78635	3,898,350	14.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		2,684.56000	2.68456	2,570,970	14.09	0.00	0	1,3!
R2048	On	03/02/2022	Bond Future	11.48	Put		1,299.91000	1.29991	1,344,450	15.92	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		7,226.06000	7.22606	7,044,560	15.94	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,286.20000	1.28620	1,330,290	15.94	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		7,121.68000	7.12168	6,941,090	15.90	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,313.77000	1.31377	1,358,770	15.90	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		7,593.52000	7.59352	7,767,800	13.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		7,173.85000	7.17385	6,992,800	15.92	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,433.11000	8.43311	8,252,870	15.95	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,641.75000	1.64175	1,689,940	15.95	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,334.13000	8.33413	8,154,650	15.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,668.51000	1.66851	1,717,460	15.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,383.71000	8.38371	8,203,840	15.93	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,655.18000	1.65518	1,703,740	15.93	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,403.92000	4.40392	4,507,060	13.72	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		4,534.76000	4.53476	4,406,020	13.73	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,369.52000	4.36952	4,472,080	13.73	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		4,461.54000	4.46154	4,333,980	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,438.22000	4.43822	4,541,960	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		4,498.25000	4.49825	4,370,090	13.72	0.00	0	
Total R2048 Option											0.00	0	4,7!
Total For R2048											0.00	0	172,6!
R209	On	04/11/2021	Bond Future			10.14528	71.52130	10.11133	71.72124	13.83	0.00	0	37,2!
R209	On	03/02/2022	Bond Future			10.31472	72.33121	10.27951	72.53362	13.26	0.00	0	
R209	On	05/05/2022	Bond Future			10.48617	70.03939	10.44965	70.24433	13.31	0.00	0	
R209	On	04/08/2022	Bond Future			10.66224	70.85002	10.62435	71.05757	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			10,874.95000	10.87495	10,676,030	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			20.00000	0.02000	21,020	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			10,920.82000	10.92082	10,721,870	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			19.39000	0.01939	20,380	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			10,829.04000	10.82904	10,630,160	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			10,043.63000	10.04363	9,845,480	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			34.33000	0.03433	36,120	17.51	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call			3,066.32000	3.06632	2,913,900	14.68	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			824.08000	0.82408	871,600	14.68	0.00	0	2,90
R209	On	04/11/2021	Bond Future	9.50	Put			4,111.44000	4.11144	4,268,890	13.02	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			371.27000	0.37127	328,780	13.02	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call			1,341.74000	1.34174	1,241,250	13.83	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put			2,003.00000	2.00300	2,102,450	13.83	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			2,112.84000	2.11284	1,983,920	14.18	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put			1,301.15000	1.30115	1,372,170	14.18	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.17	Put			20.62000	0.02062	21,680	17.51	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			5,211.65000	5.21165	5,053,750	14.47	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			1,069.59000	1.06959	1,114,100	14.47	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			5,252.52000	5.25252	5,094,160	14.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			1,057.63000	1.05763	1,101,680	14.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			5,170.86000	5.17086	5,013,420	14.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			1,081.68000	1.08168	1,126,650	14.45	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,260.41000	1.26041	1,304,990	14.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			6,518.12000	6.51812	6,357,400	14.59	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			1,249.29000	1.24929	1,293,510	14.59	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			6,557.54000	6.55754	6,396,470	14.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,238.44000	1.23844	1,282,310	14.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			6,478.92000	6.47892	6,318,560	14.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			3,373.22000	3.37322	3,262,860	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,672.47000	3.67247	3,769,660	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			3,400.95000	3.40095	3,290,070	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,645.00000	3.64500	3,741,670	12.93	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			3,428.79000	3.42879	3,317,390	12.94	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,617.71000	3.61771	3,713,860	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			211.67973	211.67973	211.35421	211.35421			0.00	0	1,40
R210	On	03/02/2022	Bond Future			214.12835	214.12835	213.79969	213.79969			0.00	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			213.84018	213.84018	213.50808	213.50808			0.00	0	
R210	On	04/08/2022	Bond Future			216.48643	216.48643	216.15048	216.15048			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			174.98659	174.98659	174.98352	174.98352			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			9.25511	87.46680	9.20571	87.74336		10.76	25,365,372.00	290	10,56
R213	On	03/02/2022	Bond Future			9.44231	88.45700	9.39074	88.73695		10.21	0.00	0	
R213	On	05/05/2022	Bond Future			9.62722	85.96377	9.57343	86.24713		10.15	0.00	0	
R213	On	04/08/2022	Bond Future			9.82218	86.96238	9.76598	87.24941		9.72	0.00	0	
Total R213 Future												25,365,372.00	290	10,56
R213	On	04/11/2021	Bond Future	11.10	Call			9,857.47000	9.85747	9,583,530	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			23.73000	0.02373	26,350	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,904.82000	9.90482	9,630,810	13.17	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			23.13000	0.02313	25,680	13.17	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			9,810.10000	9.81010	9,536,230	13.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			24.34000	0.02434	27,030	13.15	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			945.81000	0.94581	1,009,920	10.88	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,894.53000	2.89453	2,726,640	10.27	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,872.86000	1.87286	1,984,920	10.27	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			4,972.37000	4.97237	5,185,020	9.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			838.80000	0.83880	896,450	11.01	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,488.78000	3.48878	3,303,780	10.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			1,509.92000	1.50992	1,604,870	10.42	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,262.90000	4.26290	4,458,230	9.58	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,187.44000	1.18744	1,265,430	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			4,951.21000	4.95121	4,735,370	10.88	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			548.90000	0.54890	588,120	11.47	0.00	0	42
R213	On	03/02/2022	Bond Future	10.00	Call			4,364.30000	4.36430	4,159,210	10.68	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,130.76000	1.13076	1,205,620	10.68	0.00	0	42
R213	On	03/02/2022	Bond Future	9.22	Put			2,807.05000	2.80705	2,956,760	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			702.61000	0.70261	635,310	9.40	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			5,353.59000	5.35359	5,131,290	11.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			504.05000	0.50405	540,290	11.57	0.00	0	22
R213	On	03/02/2022	Bond Future	10.17	Call			5,031.14000	5.03114	4,813,960	10.91	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			923.53000	0.92353	986,300	10.91	0.00	0	22
R213	On	03/02/2022	Bond Future	9.15	Put			3,021.04000	3.02104	3,178,390	9.93	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			970.49000	0.97049	885,870	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 Intere
R213	On	03/02/2022	Bond Future	10.60	Call		6,814.49000	6.81449	6,573,760	11.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		4,288.80000	4.28880	4,085,270	10.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		1,158.89000	1.15889	1,235,310	10.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		4,213.56000	4.21356	4,011,600	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,698.47000	1.69847	1,575,870	9.93	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.22	Call		1,871.73000	1.87173	1,741,490	9.99	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call		7,113.90000	7.11390	6,870,190	11.57	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		4,251.13000	4.25113	4,048,380	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,173.09000	1.17309	1,250,290	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,108.18000	1.10818	1,169,370	11.31	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		6,545.99000	6.54599	6,323,340	11.32	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,098.30000	1.09830	1,159,010	11.32	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		6,468.59000	6.46859	6,246,910	11.29	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,117.93000	1.11793	1,179,610	11.29	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		6,507.38000	6.50738	6,285,210	11.31	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		3,585.02000	3.58502	3,424,470	9.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,953.29000	2.95329	3,079,770	9.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,612.69000	3.61269	3,451,440	9.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,930.28000	2.93028	3,056,060	9.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3,557.13000	3.55713	3,397,290	9.79	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,976.11000	2.97611	3,103,300	9.79	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											25,365,372.00	290	13,41
R214	On	04/11/2021	Bond Future			10.53420	68.21767	10.49506	68.45394	14.88	0.00	0	17,8
R214	On	03/02/2022	Bond Future			10.70443	68.98997	10.66381	69.22907	14.26	0.00	0	
R214	On	05/05/2022	Bond Future			10.87042	66.52053	10.82831	66.76255	14.36	0.00	0	
R214	On	04/08/2022	Bond Future			11.04297	67.28912	10.99925	67.53425	13.88	0.00	0	
Total R214 Future											0.00	0	17,81
R214	On	04/11/2021	Bond Future	12.47	Call		10,495.61000	10.49561	10,261,550	19.09	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		33.07000	0.03307	35,280	19.09	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,541.08000	10.54108	10,306,980	19.11	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		32.38000	0.03238	34,550	19.11	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		10,450.07000	10.45007	10,216,060	19.07	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		33.76000	0.03376	36,020	19.07	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		5,262.20000	5.26220	5,079,060	15.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,183.36000	1.18336	1,239,320	15.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,302.95000	5.30295	5,119,270	15.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,170.73000	1.17073	1,226,150	15.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,343.78000	5.34378	5,159,550	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		1,158.25000	1.15825	1,213,120	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,420.51000	1.42051	1,477,350	15.92	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,335.69000	6.33569	6,151,380	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,444.71000	1.44471	1,502,420	15.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,374.51000	6.37451	6,189,760	15.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,432.56000	1.43256	1,489,830	15.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,413.36000	6.41336	6,228,180	15.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,558.67000	3.55867	3,426,180	13.87	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,610.72000	3.61072	3,723,360	13.87	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,501.43000	3.50143	3,370,180	13.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,666.24000	3.66624	3,780,120	13.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,529.87000	3.52987	3,398,000	13.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,638.26000	3.63826	3,751,520	13.86	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,81
Total for Bond											639,882,253.54	6,757	1,068,9€
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			810.35100	810.35100	812.08800	812.08800			0.00	0	98
GOVI On 03/02/2022 GOVI			819.52500	819.52500	821.28400	821.28400			0.00	0	
GOVI On 05/05/2022 GOVI			829.14200	829.14200	830.92300	830.92300			0.00	0	
GOVI On 04/08/2022 GOVI			839.10000	839.10000	840.90400	840.90400			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 04/11/2021 GOVI	728.41	Call			836,780.00000	83.67800	819,410,000		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			836,680.00000	83.66800	819,310,000		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			836,880.00000	83.68800	819,510,000		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			285,440.00000	28.54400	267,850,000		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			285,340.00000	28.53400	267,750,000		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			285,240.00000	28.52400	267,650,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			426,730.00000	42.67300	408,920,000		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			426,930.00000	42.69300	409,120,000		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			426,830.00000	42.68300	409,020,000		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			216,240.00000	21.62400	198,200,000		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			216,440.00000	21.64400	198,400,000		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			216,340.00000	21.63400	198,300,000		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			809.34700	809.34700	810.74400	810.74400			0.00	0	
AL37	On	03/02/2022	Index Future			818.51000	818.51000	819.92500	819.92500			0.00	0	
AL37	On	05/05/2022	Index Future			828.11400	828.11400	829.54800	829.54800			0.00	0	
AL37	On	04/08/2022	Index Future			838.06000	838.06000	839.51200	839.51200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			932.67800	932.67800	934.88800	934.88800			0.00	0	
AL7T	On	03/02/2022	Index Future			943.23700	943.23700	945.47400	945.47400			0.00	0	
AL7T	On	05/05/2022	Index Future			954.30500	954.30500	956.57100	956.57100			0.00	0	
AL7T	On	04/08/2022	Index Future			965.76700	965.76700	968.06100	968.06100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			820.58900	820.58900	822.41900	822.41900			0.00	0	1'
ALBI	On	03/02/2022	Index Future			829.87900	829.87900	831.73200	831.73200			0.00	0	
ALBI	On	05/05/2022	Index Future			839.61700	839.61700	841.49300	841.49300			0.00	0	
ALBI	On	04/08/2022	Index Future			849.70100	849.70100	851.60100	851.60100			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			296.18300	296.18300	296.26800	296.26800			0.00	0	4'
IGOV	On	03/02/2022	Index Future			299.60900	299.60900	299.69500	299.69500			0.00	0	
IGOV	On	05/05/2022	Index Future			303.19600	303.19600	303.28500	303.28500			0.00	0	
IGOV	On	04/08/2022	Index Future			306.90900	306.90900	306.99900	306.99900			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	On	15/09/2021	Jibar Future			3.67500	96.32500	3.68500	96.31500			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			3.70500	96.29500	3.72500	96.27500			0.00	0	
JIBAR f On 17/11/2021 Jibar Future			3.73000	96.27000	3.76000	96.24000			0.00	0	
JIBAR f On 15/12/2021 Jibar Future			3.81500	96.18500	3.84500	96.15500			0.00	0	
JIBAR f On 19/01/2022 Jibar Future			3.86000	96.14000	3.87000	96.13000			0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.02000	95.98000	4.02000	95.98000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.07000	95.93000	4.06000	95.94000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.49500	95.50500	4.47500	95.52500			0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.79000	95.21000	4.73000	95.27000			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.12000	94.88000	5.02000	94.98000			0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			5.33500	94.66500	5.23500	94.76500			0.00	0	
JIBAR f On 21/06/2023 Jibar Future			5.62500	94.37500	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 :									639,882,253.54	6,757	1,101,15
ABCPI3 On 07/12/2023 Spot Bond			2.21000	317.12870	2.21000	317.08328			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.92009			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.56471			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.81882	9.65000	101.79262			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.09636			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.85444			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	100.61492				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.12203				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.39653				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.79858				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.95727				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.41616				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.59318				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.01476				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.67093				0.00	8,790,000,000	4,395,000,000
Total ABFN28 SPOT										0.00	8,790,000,000	4,395,000,000
Total For ABFN28										0.00	8,790,000,000	4,395,000,000
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.81559				0.00	0	100,000,000
Total ABFN29 SPOT										0.00	0	100,000,000
Total For ABFN29										0.00	0	100,000,000
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.76292				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.37298				0.00	0	

Contract 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	100.92895				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.62347				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.61992				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.18713				0.00	0	2,900,000,00
Total ABFN35 SPOT										0.00	0	2,900,000,00
Total For ABFN35										0.00	0	2,900,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.26273				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.79565				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.62465				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.05821				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.32798				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.62823				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.16014				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	100.74125				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.76219				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.77719				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.06087				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.17682				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.18529				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.15398				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.90581				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.04455				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.81669				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.04934				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.47405				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	101.40183				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.40000	3.40000	3.40000	152.35689				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	118.95234	100.00000	118.64584				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.93500	6.93500	6.93500	141.90928				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.04695	100.00000	22.99432				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.53500	2.53500	2.53500	152.55532				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.58500	3.58500	3.58500	203.08401				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.40500	4.40500	4.40500	227.28670				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	101.92055				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.25500	7.25500	7.25500	116.25609				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.63500	106.40900	4.63500	106.39575				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.00500	108.53250	5.00500	108.51793				0.00	0	

Contract 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			6.64000	116.86566	6.64000	116.84492				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.52000	118.60788	7.52000	118.58409				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.44500	112.84591	5.44500	112.82943				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.67000	104.55636	7.67000	104.53497				0.00	0	100,000,00
Total ABS7 SPOT										0.00	0	100,000,00
Total For ABS7										0.00	0	100,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.31314	100.00000	10.29044				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	321.69465	1.53000	321.65453				0.00	0	6,000,00
Total ABSI2 SPOT										0.00	0	6,000,00
Total For ABSI2										0.00	0	6,000,00
ABSI4 On 31/01/2022 Spot Bond			0.78500	173.50415	0.78500	173.48600				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.13000	10.13000	10.13000	103.65535				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.36320				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.32058				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.26754				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	101.27396				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.93844				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.31658				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.31658				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.35286				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.35286				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	101.24836				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.23982				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.20783				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	99.93076				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	100.95744				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.40582				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.44850				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.47965				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.39361				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.11592				0.00	0	500,000,00
Total AGL03 SPOT										0.00	0	500,000,00
Total For AGL03										0.00	0	500,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.17022				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	102.99365				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.73894				0.00	0	150,000,00
Total AGT03 SPOT										0.00	0	150,000,00
Total For AGT03										0.00	0	150,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.91912				0.00	0	550,000,00
Total AGT04 SPOT										0.00	0	550,000,00
Total For AGT04										0.00	0	550,000,00
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.72764				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.75473				0.00	0	

Contract 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			7.55500	106.70315	7.55500	101.23192				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.79554				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.93147				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.10116				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.63230				0.00	800,000,000	200,000,000
Total AHF2O1 SPOT										0.00	800,000,000	200,000,000
Total For AHF2O1										0.00	800,000,000	200,000,000
AHF5A On 21/08/2023 Spot Bond					0.00000	100.22785				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.16500	107.17536	6.16500	107.15768				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.21360				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.24006				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.25633				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.72386				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	100.44965				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.76555				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.23999				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.25624				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.36964				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.39726				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.22373				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.24812				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.24202				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.26436				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.25665				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.40193				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	100.38176				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.17500	111.02263	7.17500	111.00125				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.62500	106.47099	7.62500	106.44934				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.09000	96.74333	11.09000	96.71495				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.55500	182.85297	5.55500	182.81041				0.00	0	58,450,00
Total AIRL01 SPOT										0.00	0	58,450,00
Total For AIRL01										0.00	0	58,450,00
APF04 On 21/10/2021 Spot Bond					0.00000	100.82657				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.52628				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	101.37261				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.88162				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.00909				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.26098				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.46697				0.00	0	

Contract 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	100.25718				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.54227				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.75500	242.25272	4.75500	242.20149				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.77000	219.48571	4.77000	219.43919				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			1.76000	172.83678	1.76000	172.81414				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.80500	172.80612	1.80500	172.78325				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.45500	193.03227	4.45500	192.99298				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN16 On 06/09/2021 Spot Bond					0.00000	0.00000				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	101.46378				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.13551				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.99000	108.14459	4.99000	108.12111				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	101.13961				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.15711				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.27332				0.00	15,600,000	3,900,000
Total ASN204 SPOT										0.00	15,600,000	3,900,000
Total For ASN204										0.00	15,600,000	3,900,000
ASN20 On 24/08/2025 Spot Bond					0.00000	100.31356				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.07851				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.45953				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.14540				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.34873				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.29199				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	100.23925				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.90798				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.16711				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.23557				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.69090				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.06500	4.06500	4.06500	107.39731				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	97.20739				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.16899				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.33788				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.45449				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.41967				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.10000	106.63650	5.10000	106.61303				0.00	0	

Contract 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	101.25685				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.13956				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.22289				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.20354				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.20354				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.12471				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.44874				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.18005				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.22483				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.63206				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.88486				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	99.88486				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.99268				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.19071				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.26170				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.85812				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.18218				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.39539				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.01391				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	105.09299				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	101.09449				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	101.13016				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	101.50258				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	102.16151				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	105.10490				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.75574				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.76295				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	100.90547				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	100.20554				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.55317				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.64825				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.22091				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.45941				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	112.26418				0.00	0	

Contract 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	100.20047				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.21665				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 07/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.90939				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	99.98866				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	99.91239				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	99.91239				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	101.18470				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			8.95000	102.12541	8.95000	102.10098				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.13000	101.95702	8.13000	101.93482				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.68000	100.44916	8.68000	100.42584				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	

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			8.68000	100.44916	8.68000	100.42584				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52' On 31/07/2022 Spot Bond			9.10000	100.94757	9.10000	100.92316				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52' On 31/07/2024 Spot Bond			11.05000	101.14637	11.05000	101.11682				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53' On 31/07/2024 Spot Bond			11.00000	101.14129	11.00000	101.11187				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53' On 31/01/2024 Spot Bond			10.50000	101.09045	10.50000	101.06234				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53' On 31/01/2024 Spot Bond			10.50000	101.09045	10.50000	101.06234				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54' On 02/04/2026 Spot Bond					0.00000	101.16228				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54' On 31/01/2030 Spot Bond					0.00000	100.56510				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54' On 28/11/2022 Spot Bond					0.00000	100.47945				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54' On 31/07/2023 Spot Bond			10.60000	101.10062	10.60000	101.07225				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55' On 31/01/2024 Spot Bond			10.47000	100.72976	10.47000	101.05937				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55' On 31/01/2024 Spot Bond			10.55000	101.09554	10.55000	101.06730				0.00	0	
Total ASN558 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 ASN558										0.00	0	
ASN56! On 05/02/2024 Spot Bond					0.00000	100.53844				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56! On 24/04/2025 Spot Bond					0.00000	100.71971				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56! On 04/09/2024 Spot Bond					0.00000	100.01484				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57! On 13/02/2023 Spot Bond					0.00000	99.88371				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57! On 20/12/2022 Spot Bond					0.00000	101.13959				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58! On 13/02/2023 Spot Bond					0.00000	99.82504				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58! On 14/11/2022 Spot Bond					0.00000	100.39764				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58! On 07/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58! On 13/02/2022 Spot Bond					0.00000	100.39242				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58! On 14/03/2022 Spot Bond					0.00000	99.89597				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58! On 18/03/2024 Spot Bond					0.00000	99.60522				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59! On 31/01/2022 Spot Bond			9.22000	100.91379	9.22000	100.88921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.87695				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.85020				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.65721				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.72609				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN600 On 28/02/2031 Spot Bond					0.00000	100.15435				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN600 On 31/01/2030 Spot Bond					0.00000	100.55582				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.68716				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	101.38965				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN610 On 06/05/2024 Spot Bond					0.00000	100.58218				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN610 On 21/12/2026 Spot Bond					0.00000	101.27861				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN610 On 28/02/2024 Spot Bond					0.00000	100.14192				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 11/05/2023 Spot Bond					0.00000	100.55646				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.20826				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.17614				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.14155				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	99.98744				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.09465				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.56384				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.58930				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.01733				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63: On 27/09/2021 Spot Bond					0.00000	101.01370				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64: On 30/09/2021 Spot Bond					0.00000	104.04404				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64: On 01/10/2021 Spot Bond					0.00000	100.87302				0.00	0	
Total ASN643 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 ASN643										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.67199				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.90003				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.93231				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64: On 20/10/2021 Spot Bond					0.00000	100.61396				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65: On 22/10/2021 Spot Bond					0.00000	100.91728				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65: On 27/10/2021 Spot Bond					0.00000	100.53774				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65: On 29/10/2021 Spot Bond					0.00000	101.54374				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.53927				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	100.33103				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.33351				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.31541				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.32945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN663 On 15/11/2021 Spot Bond					0.00000	100.31815				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN664 On 27/02/2023 Spot Bond					0.00000	100.17752				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/11/2021 Spot Bond					0.00000	100.24596				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN666 On 19/08/2025 Spot Bond					0.00000	100.34725				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 18/11/2021 Spot Bond					0.00000	100.25890				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN668 On 02/04/2026 Spot Bond					0.00000	100.31283				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 23/11/2021 Spot Bond					0.00000	100.19199				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN670 On 29/06/2026 Spot Bond					0.00000	100.22686				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 26/11/2021 Spot Bond					0.00000	100.16663				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN680 On 20/06/2026 Spot Bond					0.00000	100.23101				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.22122				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	

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 31/08/2026 Spot Bond					0.00000	102.06167				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.53512				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.14855				0.00	0	500,000,00
Total ASN685 SPOT										0.00	0	500,000,00
Total For ASN685										0.00	0	500,000,00
ASN69: On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total ASN692 SPOT										0.00	0	5,000,000,00
Total For ASN692										0.00	0	5,000,000,00
ASN69: On 31/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.19000	106.41077	5.19000	106.39595				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.23234	9.30000	104.20660				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	101.20448				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.26865				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.23175				0.00	0	
Total BAW29 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 BAW29									0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.09580			0.00	0	
Total BAW30 SPOT									0.00	0	
Total For BAW30									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.95650			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.28000	102.22792	6.28000	102.21065			0.00	0	
Total BAW33 SPOT									0.00	0	
Total For BAW33									0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.08604			0.00	0	
Total BAW34 SPOT									0.00	0	
Total For BAW34									0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.40055			0.00	0	290,000,00
Total BAW35 SPOT									0.00	0	290,000,00
Total For BAW35									0.00	0	290,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.96105			0.00	0	
Total BAW36 SPOT									0.00	0	
Total For BAW36									0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.83935			0.00	0	
Total BAYA57 SPOT									0.00	0	
Total For BAYA57									0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.55888			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	106.15773			0.00	0	
Total BAYA67 SPOT									0.00	0	
Total For BAYA67									0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.74000	10.74000	10.74000	110.39620			0.00	0	
Total BAYA72 SPOT									0.00	0	
Total For BAYA72									0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.44373			0.00	0	
Total BAYA73 SPOT									0.00	0	
Total For BAYA73									0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.41926			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.39236				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.39253				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.41435				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.82296				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.60594				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.61042				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.65300				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.60539				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.65236				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.55813				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.65219				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.55892				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.65247				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.60550				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.68670				0.00	0	200,000,00
Total BAYA89 SPOT										0.00	0	200,000,00
Total For BAYA89										0.00	0	200,000,00
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.60555				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.51195				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.88709				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.88709				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.93433				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	101.88780				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.13735				0.00	0	
Total BAYB19 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 BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.98185				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.68500	7.68500	7.68500	105.35945				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.59887				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.65528				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.98498				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.42864				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				0.00	0	10,810,000,00
Total BDX35 SPOT										0.00	0	10,810,000,00
Total For BDX35										0.00	0	10,810,000,00
BGL07 On 03/09/2022 Spot Bond			7.15500	104.51804	7.15500	104.49774				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.07512				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.21470				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.84028				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.27229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.37005				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.48225				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.37492				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.02134				0.00	0	200,000,00
Total BGT01 SPOT										0.00	0	200,000,00
Total For BGT01										0.00	0	200,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.52495				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.41264				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.72585				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.90500	110.48069	5.90500	110.46322				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.02482				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.13859				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.43959				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.63429				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.70113				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.01253				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.69500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.33400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.48300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.61100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.08854				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.24470				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.66527				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.27414				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.98347				0.00	0	
Total BPPF20 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 BPPF20									0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.16539			0.00	0	
Total BPPF21 SPOT									0.00	0	
Total For BPPF21									0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BPPF22 SPOT									0.00	0	
Total For BPPF22									0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.82791			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	100.54000			0.00	0	
Total BPPF25 SPOT									0.00	0	
Total For BPPF25									0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.77506			0.00	0	
Total BPPF26 SPOT									0.00	0	
Total For BPPF26									0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.83410			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.48006			0.00	0	
Total BPPF28 SPOT									0.00	0	
Total For BPPF28									0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.50193			0.00	0	
Total BPPF29 SPOT									0.00	0	
Total For BPPF29									0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.52094			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.18346			0.00	0	
Total BPPF31 SPOT									0.00	0	
Total For BPPF31									0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.19470			0.00	0	
Total BPPF32 SPOT									0.00	0	
Total For BPPF32									0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.46920			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.10146				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.12085				0.00	0	50,000,00
Total CBL29 SPOT										0.00	0	50,000,00
Total For CBL29										0.00	0	50,000,00
CCT01 On 23/06/2023 Spot Bond			7.18000	111.52065	7.18000	111.49917				0.00	0	1,300,00
Total CCT01 SPOT										0.00	0	1,300,00
Total For CCT01										0.00	0	1,300,00
CCT02 On 12/06/2024 Spot Bond			7.41000	113.08945	7.41000	113.06697				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.13500	108.89022	8.13500	108.86663				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.45000	104.62294	9.45000	103.19823				0.00	0	4,430,70
Total CCT04 SPOT										0.00	0	4,430,70
Total For CCT04										0.00	0	4,430,70
CGR42 On 03/08/2023 Spot Bond					0.00000	100.79614				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.59512				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.16768				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.17936				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	101.01219				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.07434				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.73000	1.73000	1.73000	162.62898				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.43771	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	100.99287				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.93500	113.19156	6.93500	113.17059				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	115.58592	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	100.68435				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.73707				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.49090				0.00	0	
Total CLN371 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 CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	103.99353	10.98000	103.96332				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	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	120.63426	6.50000	118.23100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 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	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.23555				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.36366				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.36068				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.73000	172.85725	1.73000	172.83472				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.23500	139.85419	5.23500	139.82292				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.67500	137.90062	5.67500	137.86818				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 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	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.34940				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.21168				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.25451				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.36500	101.69711	6.36500	101.67980				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.10058				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.29799				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.40907				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.35848				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	85.48512	100.00000	85.29431				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	100.19294				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.86000	103.41869	5.86000	103.40231				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48(On 28/07/2022 Spot Bond			6.16500	103.56768	6.16500	103.55059				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	101.39942				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	101.44673				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.13533				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.56500	109.48350	6.56500	109.46396				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	101.95849				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.95825				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	101.01249				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.43695				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	101.25160				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	101.65305				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	101.38712				0.00	0	
Total CLN510 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 CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.63903				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	99.81528	9.96000	99.78892				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.55787	10.01000	103.53024				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.22650				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.80954	9.60000	103.57882				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.91220				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.16772				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	99.97556	9.20000	99.95113				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 24/04/2023 Spot Bond					0.00000	101.43873				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 26/04/2023 Spot Bond					0.00000	101.08267				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 21/02/2024 Spot Bond					0.00000	101.50193				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 25/11/2022 Spot Bond					0.00000	100.45906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.27914				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	99.91220				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.34224				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.83652				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.91000	106.05615	8.91000	106.03103				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.73948				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.67869				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.95216				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	145.46400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.12700				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.01391				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			8.38000	107.01733	8.38000	106.99345				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.43000	109.40110	8.43000	109.37656				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.52000	108.92492	8.52000	108.90023				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	314.95087				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.37311				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.41109				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.22872				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.05408				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	116.80400				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	116.80400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.44505				0.00	0	
Total CLN561 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 CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.12650	10.19000	103.12865				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.38000	109.42716	8.38000	109.40275				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.45481				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.22166				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.56157				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.01506				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.41945				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.61000	107.92540	8.61000	107.90068				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.43222				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.42164				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.88157				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.47006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.80232				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.12205				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.44645				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.11941				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	99.84027				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.72767				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.10186				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.08702				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	99.95517				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.21204				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.27169				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59(On 16/09/2025 Spot Bond					0.00000	100.70346				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.50824				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.65500	143.86143	3.65500	115.89306				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.22494				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	101.07189				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.22494				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.61340				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	101.05809				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	99.95935				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.27169				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.27169				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.62400				0.00	0	
Total CLN602 SPOT										0.00	0	

Contract 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 CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.77049				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.48263				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.39008				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.60955				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.82975				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.23788				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.31419	9.32000	103.28848				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	100.69224				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.41121				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.22982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.10468				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.01821				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.07100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.79725				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.90645				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.10183				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.61074				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.60857				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.66098				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	100.69037				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN625 On 25/01/2023 Spot Bond			6.17500	104.76492	6.17500	104.74761				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.34740				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.98618				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.63500	64.31553	11.63500	85.20294			3,955,900,000,000.00	340,000,000	170,000,000	
Total CLN628 SPOT									3,955,900,000,000.00	340,000,000	170,000,000	
Total For CLN628									3,955,900,000,000.00	340,000,000	170,000,000	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.33521				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.08000	101.87334	9.08000	101.84876				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.34586				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.28971				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.21922				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.43936				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.23373				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.22774				0.00	0	
Total CLN636 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 CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.34432				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.42607				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.37949				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.37509				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 17/10/2023 Spot Bond					0.00000	100.73178				0.00	0	
Total CLN641 SPOT										0.00	0	
Total For CLN641										0.00	0	
CLN642 On 21/11/2024 Spot Bond					0.00000	100.22896				0.00	0	
Total CLN642 SPOT										0.00	0	
Total For CLN642										0.00	0	
CLN643 On 18/12/2024 Spot Bond					0.00000	101.24729				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 29/01/2022 Spot Bond					0.00000	100.63731				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.24951				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 19/08/2025 Spot Bond					0.00000	100.34432				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 31/05/2026 Spot Bond					0.00000	100.12245				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.34432				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.34432				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.27743				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.34432				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	104.25100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.50205				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.22366				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.93026				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.28000				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	116.91900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	139.53400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN665 On 27/02/2023 Spot Bond					0.00000	100.41157				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.26825				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.41195				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.57134				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.09651				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.17989				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.38021				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	99.97153				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	144.31000	4.25785	117.25373				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.25785	144.31000	4.25785	117.25449				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.38789				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.40837				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.40837				0.00	0	
Total CLN677 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 CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.23597				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.55545				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.39455				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.18062				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.21474				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.69512				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.44913				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.44891				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.26795				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	101.03504				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.26806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.44838				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.21596				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.66162				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.74286				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.09753				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.37931				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	87.42594				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	79.99357				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.88215				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	84.79458				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	86.15702				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 19/08/2025 Spot Bond					0.00000	100.41860				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	99.91540				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.23796				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	81.28503				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	81.53249				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	99.92358				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.35821				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.24648				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.24648				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.24648				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	80.30655				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	99.92431				0.00	0	
Total CLN719 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 CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.28651				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	79.61434				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.08076				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.33685				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.14204				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.14204				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.16336				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.16336				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.16336				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.16336				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.88244				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.94159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	84.59348				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	99.92269				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.46758				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	93.62224				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.37423				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.43814				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.34400				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	92.21058				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.33919				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.38373				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN743 On 31/01/2030 Spot Bond					0.00000	100.55142				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.68911				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.65789				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.13454				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	101.26801				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.66765				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	99.91621				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.98947				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	100.75315				0.00	0	
Total CLN754 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 CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.93774				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.51624				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.47054				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.23851				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.57602				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.55594				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.88874				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.75315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.68500	105.38116	7.68500	105.35945				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.29500	111.03180	7.29500	111.01007				0.00	0	13,000,000,00
Total COJ05 SPOT										0.00	0	13,000,000,00
Total For COJ05										0.00	0	13,000,000,00
COJ08 On 22/06/2026 Spot Bond			9.64000	109.23912	9.64000	109.21102				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.28500	112.21366	6.28500	112.19468				0.00	0	50,200,000,00
Total COJG01 SPOT										0.00	0	50,200,000,00
Total For COJG01										0.00	0	50,200,000,00
COT01 On 03/04/2023 Spot Bond			7.00000	107.00665	7.00000	106.98654				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.44000	98.76706	11.44000	98.73705				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			10.03000	99.68186	10.03000	99.65520				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	107.78012				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.26799				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.16697				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.93954				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2023 Spot Bond					0.00000	100.72759				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.90805				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.24699				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.16518				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.95414				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.93943				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.22414				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.07355				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			8.78000	8.78000	8.78000	107.67576				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.66902				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.24209				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.41500	105.26665	6.41500	105.24859				0.00	0	908,900,00
Total DV23 SPOT										0.00	0	908,900,00

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 DV23									0.00	0	908,900,00
DV23/R On 27/02/2023 Spot Bond			100.00000	37.64919	100.00000	37.56632			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.64919	100.00000	37.56632			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	106.61630	6.94500	106.59652			0.00	0	200,00
Total DV24 SPOT									0.00	0	200,00
Total For DV24									0.00	0	200,00
DV24/R On 18/02/2024 Spot Bond			9.69000	100.54145	9.69000	100.51560			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.54145	9.69000	100.51560			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.26500	94.79525	11.26500	94.76701			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	100.56387	10.10000	100.53693			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.56387	10.10000	100.53693			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	100.12055			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.88760			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.75905			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.77754			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.35556			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.69933			0.00	0	
Total DVF25 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.57023				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.49662				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.45900				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.50617				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.50162				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.05370				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.52988				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.44037				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.27045				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.57000	101.94202	5.57000	101.92680				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.47500	107.79152	6.47500	107.77285				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.01500	108.91298	5.01500	108.88925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.99000	95.98278	4.99000	95.96196				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.43490	2.25000	135.41541				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.72500	148.12349	3.72500	148.09633				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.73700	134.32262	3.73700	134.29794				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.78000	130.01282	3.78000	129.98877				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.65500	112.81119	4.65500	112.78762				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.96000	98.07853	4.96000	98.05732				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	135.43490	2.25000	135.41541				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	161.84856				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	159.26030				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	123.14182				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	122.14043				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	120.38382				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	111.84438				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	113.12956				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.80364				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.32072				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.14485				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.09500	105.65285	9.09500	105.62732				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			10.68000	10.68000	10.68000	98.68971				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.03000	11.03000	11.03000	103.06347				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60

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 For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.18000	105.48912	9.18000	104.00777				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.18000	9.18000	9.18000	105.02046				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.15000	11.15000	11.15000	78.00884				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.24000	10.24000	10.24000	103.75584				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.15000	11.15000	11.15000	97.87164				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.01468				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.99999				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.91514				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.91783				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.41693				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.02851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.12781				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.42365				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC47 On 12/03/2022 Spot Bond					0.00000	99.91861				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.05330				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.05488				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.79182				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	99.95566				0.00	0	10,000,00
Total EQT005 SPOT										0.00	0	10,000,00
Total For EQT005										0.00	0	10,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.60556				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.13413				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.32105				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B6 On 17/08/2022 Spot Bond					0.00000	100.30677				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3C On 17/05/2022 Spot Bond					0.00000	100.34382			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.30962			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.32385			0.00	0	
Total ERS25 SPOT									0.00	0	
Total For ERS25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.30225			0.00	0	
Total ERS26 SPOT									0.00	0	
Total For ERS26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.29538			0.00	0	
Total ERS27 SPOT									0.00	0	
Total For ERS27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.33808			0.00	0	
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.82500	106.66094	5.82500	106.64430		524,250,000,000.00	90,000,000	1,434,329,400	
Total ES23 SPOT								524,250,000,000.00	90,000,000	1,434,329,400	
Total For ES23								524,250,000,000.00	90,000,000	1,434,329,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.20039	10.00000	101.17355		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			8.18000	102.16468	8.18000	102.14230		4,766,373,934,000.00	582,686,300	3,301,765,200	
Total ES26 SPOT								4,766,373,934,000.00	582,686,300	3,301,765,200	
Total For ES26								4,766,373,934,000.00	582,686,300	3,301,765,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.40160	7.85000	103.37984		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			10.98000	76.93773	10.94500	77.10819		3,127,802,328,000.00	284,863,600	13,310,116,900	
Total ES33 SPOT								3,127,802,328,000.00	284,863,600	13,310,116,900	
Total For ES33								3,127,802,328,000.00	284,863,600	13,310,116,900	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.86004	7.50000	99.84007		0.00	0		
Total ES33/R209 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 ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.49000	79.71005	11.45000	79.93860		10,616,843,877,000.00		924,007,300	1,655,497,60
Total ES42 SPOT								10,616,843,877,000.00		924,007,300	1,655,497,60
Total For ES42								10,616,843,877,000.00		924,007,300	1,655,497,60
ES42/R On 25/04/2042 Spot Bond			8.50000	103.14153	8.50000	103.11808		0.00		0	
Total ES42/R214 SPOT								0.00		0	
Total For ES42/R214								0.00		0	
EXX04 On 13/06/2022 Spot Bond					0.00000	99.99222		0.00		0	
Total EXX04 SPOT								0.00		0	
Total For EXX04								0.00		0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.85070		0.00		0	
Total EXX05 SPOT								0.00		0	
Total For EXX05								0.00		0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.25684		0.00		0	
Total FBJ22Z SPOT								0.00		0	
Total For FBJ22Z								0.00		0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.31666		0.00		0	
Total FIFB14 SPOT								0.00		0	
Total For FIFB14								0.00		0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.27148		0.00		0	
Total FIFB15 SPOT								0.00		0	
Total For FIFB15								0.00		0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.33083		0.00		0	
Total FIFB16 SPOT								0.00		0	
Total For FIFB16								0.00		0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.34567		0.00		0	
Total FIFB17 SPOT								0.00		0	
Total For FIFB17								0.00		0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.62112		0.00		0	
Total FIFB18 SPOT								0.00		0	
Total For FIFB18								0.00		0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.11417		0.00		0	200,000,00
Total FIFB19 SPOT								0.00		0	200,000,00
Total For FIFB19								0.00		0	200,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.21833		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.52741				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.56322				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.13619				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	100.88599				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.05024				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.12213				0.00	250,000,000	125,000,000
Total FRB23 SPOT										0.00	250,000,000	125,000,000
Total For FRB23										0.00	250,000,000	125,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.72305				0.00	0	175,000,000
Total FRB24 SPOT										0.00	0	175,000,000
Total For FRB24										0.00	0	175,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.26914				0.00	0	375,000,000
Total FRB25 SPOT										0.00	0	375,000,000
Total For FRB25										0.00	0	375,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.16012				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.88000	107.64865	8.88000	107.62310				0.00	0	100,000,000
Total FRB27 SPOT										0.00	0	100,000,000
Total For FRB27										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB28 On 02/12/2025 Spot Bond					0.00000	103.78511				0.00	0	467,295,10
Total FRB28 SPOT										0.00	0	467,295,10
Total For FRB28										0.00	0	467,295,10
FRB29 On 19/04/2026 Spot Bond					0.00000	102.34851				0.00	300,000,000	150,000,00
Total FRB29 SPOT										0.00	300,000,000	150,000,00
Total For FRB29										0.00	300,000,000	150,000,00
FRB30 On 19/04/2026 Spot Bond			7.68000	104.96644	7.68000	104.94483				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.19000	173.22632	1.19000	173.20628				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.69800	320.55886	1.69800	320.51740				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	152.62976				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.57500	203.24004	3.57500	203.20347				0.00	0	532,000,00
Total FRBI28 SPOT										0.00	0	532,000,00
Total For FRBI28										0.00	0	532,000,00
FRBI29 On 31/03/2029 Spot Bond			4.01000	4.01000	4.01000	107.80178				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.85500	4.85500	4.85500	217.65876				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.24000	92.70674	5.24000	92.68594				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.24000	92.35196	5.24000	92.33131				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.24000	6.24000	6.24000	82.58989				0.00	0	
Total FRBZ02 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 FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			6.32000	6.32000	6.32000	81.81533				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.83500	3.83500	3.83500	146.26243				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	96.67653				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.84000	172.78226	1.84000	172.75924				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.70000	172.19822	2.70000	172.17130				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.49244				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.32842				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.48513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.15539				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.63249				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	100.99704				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.22983				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.37418				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	112.09940				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.56554				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.24686				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	110.15139				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.19718				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.19922				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 14/05/2024 Spot Bond					0.00000	100.35177				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.35774				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.72074				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.47572				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.71803				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.13203				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.59841				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.15500				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.66096				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.17155				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.34849				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.48072				0.00	0	
Total FRC313 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 FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	101.23312				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	101.41203				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.64084				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.33144				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	101.48053				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.65818				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.36325				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.98494				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	102.33763				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.95272				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.16117				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.47372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.79872				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.61500				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	102.66733				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	103.17226				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.52521				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.78454				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.75342				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.22533				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.85751				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.59118				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	102.31422				0.00	0	300,000,00
Total FRC347 SPOT										0.00	0	300,000,00
Total For FRC347										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 31/07/2023 Spot Bond					0.00000	100.81938				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.68543				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.62208				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.11884				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.11590				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.78602				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2021 Spot Bond					0.00000	101.09478				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.78707				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.68104				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.79710				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 31/01/2022 Spot Bond					0.00000	100.51935				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.69436				0.00	0	
Total FRC359 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 FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.76093				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.65566				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	101.05111				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.44704				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.26174				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.38140				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	102.02243				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.12750				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.50459				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.51514				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.77346				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.76995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	102.77889				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.79100				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.58639				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.58298				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.48000	2.48000	2.48000	172.32132				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.42000	2.42000	2.42000	172.36228				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.43000	2.43000	2.43000	172.35545				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	102.22793	4.41000	102.20711				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.84000	110.24238	4.84000	110.21890				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.71935				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.15207				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.41228				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.54587				0.00	6,000,000,000	3,410,000,000
Total FRJ23 SPOT										0.00	6,000,000,000	3,410,000,000
Total For FRJ23										0.00	6,000,000,000	3,410,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.03949				0.00	1,000,000,000	1,000,000,000
Total FRJ24 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRJ24										0.00	1,000,000,000	1,000,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.67905				0.00	0	20,000,000
Total FRJ25 SPOT										0.00	0	20,000,000
Total For FRJ25										0.00	0	20,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.09010				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.58567				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.09215				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.22839				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.11107				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			4.81000	4.81000	4.81000	110.64426				0.00	0	
Total FRS101 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 FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.17429				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.63094				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.95000	108.69931	4.95000	108.67583				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.70500	220.85900	4.70500	220.81256				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.09000	106.77255	5.09000	106.74909				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.73500	4.73500	4.73500	220.17742				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.38500	148.43156	3.38500	148.40568				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.78461	3.70500	127.76125				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.89000	109.53776	4.89000	109.51427				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.85500	217.70543	4.85500	217.65876				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.90500	216.66629	4.90500	216.61961				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.91500	120.85644	2.91500	150.68360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.93500	216.04569	4.93500	215.99896				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.09000	106.77255	5.09000	106.74909				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.26500	195.18534	4.26500	195.14662				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.84000	97.12226	5.84000	97.09901				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.15500	196.44449	4.15500	196.40608				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.21500	195.75652	4.21500	195.71794				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.44500	205.81728	5.44500	205.76997				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.79000	97.73198	5.79000	97.70870				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	106.74909				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.07000	107.04527	5.07000	107.02183				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.02500	197.94462	4.02500	197.90663				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 On 07/12/2033 Spot Bond			5.21500	210.35585	5.21500	210.30878				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.15500	196.44449	4.15500	196.40608				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.15500	196.44449	4.15500	196.40608				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.55600	203.46717	3.55600	203.43067				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.68500	146.99960	3.68500	146.97280				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/01/2022 Spot Bond			1.54000	172.98692	1.54000	172.96528				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.50500	192.47022	4.50500	192.43081				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.54500	192.02194	4.54500	191.98240				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.65500	147.14206	3.65500	147.11535				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.02000	198.00258	4.02000	197.96460				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.55500	4.55500	4.55500	191.87049				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	15.98486				0.00	0	
Total FRS161 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 FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.75869				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.78889				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.86825				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.26063				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.19372				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	178.35809				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	198.79347				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	148.18596				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	178.28588				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	31.49965				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.46023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.52742				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.41468				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.18849				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.86257				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.30074				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 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	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.05422				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.80249				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.22533				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	101.04491				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.36703				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	102.77959				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	113.07759				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	118.25651				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	103.35795				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.45574				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	80.45319				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	99.95135				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	113.09025				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.79821				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.26522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.50001				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.50107				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	101.11973				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.49789				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.01851				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	
FRS256 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	
FRS257 On 23/01/2024 Spot Bond					0.00000	108.24975				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25(On 24/03/2022 Spot Bond					0.00000	102.42083				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	101.75915				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	100.13634				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26(On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26(On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26(On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26(On 31/03/2032 Spot Bond					0.00000	101.25397				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	108.31114				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	101.26344				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26(On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27(On 05/07/2022 Spot Bond					0.00000	106.18540				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27(On 14/07/2022 Spot Bond					0.00000	101.88336				0.00	0	
Total FRS271 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS271									0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	101.45520			0.00	0	
Total FRS272 SPOT									0.00	0	
Total For FRS272									0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.84104			0.00	0	
Total FRS273 SPOT									0.00	0	
Total For FRS273									0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.27749			0.00	0	
Total FRS274 SPOT									0.00	0	
Total For FRS274									0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	100.06174			0.00	0	
Total FRS275 SPOT									0.00	0	
Total For FRS275									0.00	0	
FRS275 On 03/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	13,000,000.00
Total FRS276 SPOT									0.00	0	13,000,000.00
Total For FRS276									0.00	0	13,000,000.00
FRS36 On 07/12/2023 Spot Bond			1.79000	1.79000	1.79000	319.89685			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.53000	321.69465	1.53000	321.65453			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	321.65453			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.78000	173.50759	0.78000	173.48945			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.78000	173.50759	0.78000	173.48945			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.52469			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.79000	102.25188	4.79000	102.23023			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.22500	73.37022	4.22500	112.52620				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	151.22264				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.08500	3.08500	3.08500	149.85497				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	314.56481				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	104.10600				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			6.24500	115.70565	6.24500	115.68621				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.48000	112.21425	6.48000	112.19481				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.07000	114.33657	7.07000	114.31487			271,941,187,000.00		38,464,100	114,564,300
Total FRX26 SPOT									271,941,187,000.00		38,464,100	114,564,300
Total For FRX26									271,941,187,000.00		38,464,100	114,564,300
FRX27 On 07/03/2027 Spot Bond			7.21000	113.35785	7.21000	113.33567			0.00		0	100,000,00
Total FRX27 SPOT									0.00		0	100,000,00
Total For FRX27									0.00		0	100,000,00
FRX28 On 26/07/2028 Spot Bond			7.69000	113.99035	7.69000	113.96698			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			8.38000	109.15757	8.38000	109.13322			0.00		0	100,000,00
Total FRX30 SPOT									0.00		0	100,000,00
Total For FRX30									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
FRX31 On 21/02/2031 Spot Bond			8.65000	105.86854	8.65000	105.84419				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.83000	116.06976	8.83000	116.04237				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.27000	83.17395	10.27000	83.15119				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.16604				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.52581				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.25593				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.24370				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.25199				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.25443				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.16495				0.00	200,000,000	100,000,000
Total GBL05 SPOT										0.00	200,000,000	100,000,000
Total For GBL05										0.00	200,000,000	100,000,000
GBL06 On 21/06/2024 Spot Bond					0.00000	101.50838				0.00	600,000,000	20,300,000,000
Total GBL06 SPOT										0.00	600,000,000	20,300,000,000
Total For GBL06										0.00	600,000,000	20,300,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.22735				0.00	0	
Total GH5A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.24485				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.18885				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.19450				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.27067				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.61000	113.94161	3.61000	113.92099				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.07660				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	99.90641				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.85430				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.98500	112.11053	5.98500	112.09248				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.30536				0.00	0	275,000,00
Total GRT19 SPOT										0.00	0	275,000,00
Total For GRT19										0.00	0	275,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.69590				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.28000	112.39682	6.28000	112.37784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.79897				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.72947				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.10477				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.41011				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.74071				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.89599				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.96355				0.00	800,000,000	200,000,000
Total GRT28 SPOT										0.00	800,000,000	200,000,000
Total For GRT28										0.00	800,000,000	200,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	99.64606				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.45720				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.11254				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.35064				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT33 On 18/04/2026 Spot Bond					0.00000	98.17032				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.35452				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.55495				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.00922				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.53399				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.35984				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.79424				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.26760				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.21954				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.68924				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.94173				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	100.74765				0.00	0	
Total H10T1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.27935				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.77263				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.24122				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.89174				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.45316				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.47442				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.10854				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.55781				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.58245				0.00	0	10,000,00
Total HILB09 SPOT										0.00	0	10,000,00
Total For HILB09										0.00	0	10,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	99.68386				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.12019				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.00520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.91130				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.07897				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.01291				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.99411				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.13000	317.66157	2.13000	317.61678				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	323.48399				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.72000	104.10640	9.72000	104.07955				0.00	0	20,500,000.00
Total HWAY30 SPOT										0.00	0	20,500,000.00
Total For HWAY30										0.00	0	20,500,000.00
HWAY3 On 28/02/2033 Spot Bond			4.74000	78.20057	4.74000	101.67516				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			10.89500	89.70609	10.89500	89.68022		4,540,064,166,000.00		416,710,800	6,935,711,600	
Total HWAY34 SPOT								4,540,064,166,000.00		416,710,800	6,935,711,600	
Total For HWAY34								4,540,064,166,000.00		416,710,800	6,935,711,600	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.08273	100.00000	10.06053				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.00500	88.61208	11.00500	88.58628				0.00	0	7,532,200.00
Total HWAY35 SPOT										0.00	0	7,532,200.00
Total For HWAY35										0.00	0	7,532,200.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.08128	100.00000	10.05908				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	100.96221				0.00	0	15,000,000.00
Total HWF11 SPOT										0.00	0	15,000,000.00
Total For HWF11										0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.72705				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.11367				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.23500	154.07437	2.23500	154.05225			71,565,767,436,000.00	32,020,477,600	410,785,679,400	
Total I2025 SPOT									71,565,767,436,000.00	32,020,477,600	410,785,679,400	
Total For I2025									71,565,767,436,000.00	32,020,477,600	410,785,679,400	
I2029 On 31/03/2029 Spot Bond			3.14000	114.45327	3.14000	114.43402			43,401,337,480,000.00	13,822,082,000	166,226,865,600	
Total I2029 SPOT									43,401,337,480,000.00	13,822,082,000	166,226,865,600	
Total For I2029									43,401,337,480,000.00	13,822,082,000	166,226,865,600	
I2033 On 28/02/2033 Spot Bond			3.91000	107.46600	3.91000	107.44556			127,356,832,018,000.00	32,572,079,800	220,982,558,700	
Total I2033 SPOT									127,356,832,018,000.00	32,572,079,800	220,982,558,700	
Total For I2033									127,356,832,018,000.00	32,572,079,800	220,982,558,700	
I2038 On 31/01/2038 Spot Bond			4.21000	119.59970	4.19000	119.88839			480,289,064,993,000.00	114,082,913,300	377,887,726,400	
Total I2038 SPOT									480,289,064,993,000.00	114,082,913,300	377,887,726,400	
Total For I2038									480,289,064,993,000.00	114,082,913,300	377,887,726,400	
I2046 On 31/03/2046 Spot Bond			4.24000	109.08704	4.24000	109.06547			546,834,624,896,000.00	128,970,430,400	327,318,876,600	
Total I2046 SPOT									546,834,624,896,000.00	128,970,430,400	327,318,876,600	
Total For I2046									546,834,624,896,000.00	128,970,430,400	327,318,876,600	
I2050 On 31/12/2050 Spot Bond			4.25000	110.36445	4.24000	110.54803			564,818,703,200,000.00	132,898,518,400	314,384,480,200	
Total I2050 SPOT									564,818,703,200,000.00	132,898,518,400	314,384,480,200	
Total For I2050									564,818,703,200,000.00	132,898,518,400	314,384,480,200	
IBL101 On 24/05/2022 Spot Bond			5.88000	5.88000	5.88000	104.79421			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.65237			0.00	0		
Total IBL102 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.25000	316.86270	2.25000	316.81699				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.28911				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.21684				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.48902				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.31588				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.81070				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.18055				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.78452				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.39706				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.04839				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.84177				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.22970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.21555				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.42879				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.37064				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.24590				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.24466				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.19293				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.01143				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.16673				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.17375				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.46904				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.25432				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL155 On 19/01/2022 Spot Bond					0.00000	100.64470				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.59901				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.61855				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.39411				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.44563				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.37279				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.75875				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.78556				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.27445				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.28404				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.68338				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.70717				0.00	0	
Total IBL178 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.31541				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.24596				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.17810				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.18431				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.09142				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.86000	0.86000	0.86000	173.43412				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.52500	108.89471	6.52500	108.87571				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.13000	173.26742	1.13000	173.24767				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.95500	108.78035	4.95500	108.76588				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	99.93320				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.35669				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG0f On 24/11/2024 Spot Bond			8.08000	106.83749	8.08000	106.81449				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			9.58000	113.42429	9.58000	113.75436				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG08 On 05/12/2021 Spot Bond					0.00000	100.01391				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG10 On 05/12/2026 Spot Bond			8.80000	111.02882	8.80000	111.00269				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG11 On 26/04/2023 Spot Bond					0.00000	99.80216				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG13 On 12/11/2021 Spot Bond					0.00000	100.36536				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.32252				0.00	0	750,000,00
Total IDCG15 SPOT										0.00	0	750,000,00
Total For IDCG15										0.00	0	750,000,00
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.93842				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.42443				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	99.92347				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.54012				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	101.11658				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.79208				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.71884				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.23637				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.53000	105.50278	7.53000	105.48147				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	101.12577				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.99281				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.83318				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.99703				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.41790				0.00	0	300,000,00
Total INLV07 SPOT										0.00	0	300,000,00
Total For INLV07										0.00	0	300,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	100.62359				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.94346				0.00	0	
Total INLV09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For INLV09									0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.26095			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.14709			0.00	0	
Total IPF18 SPOT									0.00	0	
Total For IPF18									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.16814			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.03389			0.00	0	
Total IPF21 SPOT									0.00	0	
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.50598			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.50046			0.00	0	
Total IPF24 SPOT									0.00	0	
Total For IPF24									0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.80908			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.42407			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.43144			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.08231			0.00	0	250,000,00
Total IPF30 SPOT									0.00	0	250,000,00
Total For IPF30									0.00	0	250,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.59058			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.03963			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.26955				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.32472				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.26532				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	100.27949	2.75000	100.27201				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.91500	187.93187	4.91500	187.89132				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.22110				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.66216				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.28000	3.28000	3.28000	171.77703			13,776,000,000,000.00	4,200,000,000	4,100,000,000	
Total IV039 SPOT									13,776,000,000,000.00	4,200,000,000	4,100,000,000	
Total For IV039									13,776,000,000,000.00	4,200,000,000	4,100,000,000	
IV040 On 29/09/2021 Spot Bond					0.00000	101.72724				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.89500	105.50576	7.89500	105.48304				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	100.91942				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV043 On 21/11/2021 Spot Bond			7.90000	7.90000	7.90000	104.55281				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.78491				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.73000	172.85725	1.73000	172.83472				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.61687				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	104.22466				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.81500	189.02732	4.81500	188.98702				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.38000	103.78544	6.38000	103.76758				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.89264				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.40180				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.40060				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.60066				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.05545				0.00	0	
Total IVC144 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.47657				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.51691				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.11874				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.05217				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.03988				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.84443				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	101.49219				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.28346				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.08804				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.01428				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.11442				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.99145				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.38101				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.42064				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.27667				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.58079	7.40000	101.56063				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.20759				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.03416				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.33656				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.88803				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.75554	7.23000	100.73609				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC196 On 29/12/2021 Spot Bond					0.00000	100.99197				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.46899				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.17004				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.16178	7.45000	100.14155				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.92335				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	99.84681				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	99.77039				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.71588				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	99.60839				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	99.45260				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.37489				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	99.28879				0.00	0	
Total IVZ065 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.21039				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	99.05397				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	98.97594				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.15000	4.15000	4.15000	98.89803				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.49151				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.86500	104.30947	5.86500	104.29285				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.80476				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.37765				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.74125				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.47559				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.77687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.24271				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.99218				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.63634				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.53534				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.62000	127.68176	8.62000	127.65248				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	100.49474				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	98.25327				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.84500	104.95094	6.84500	104.93164				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.16086				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.86500	108.00578	8.86500	107.98019				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	97.07426				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK28 On 15/05/2028 Spot Bond			11.81000	97.64846	11.81000	97.61803				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.91500	102.12563	9.91500	102.09862				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.81767				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.76306				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.44272				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.56389				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	96.28510				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.87156				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.63387				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.23189				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.37500	108.26587	6.37500	108.24730				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.07814				0.00	0	
Total LGL07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.88898				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.74923				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.31150				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	99.96800				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.70197				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.91199				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.26904				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.27634				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.24139				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.24523				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	99.90485				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.25547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF067 On 17/11/2023 Spot Bond					0.00000	100.27541				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.09845				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.10500				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	101.13382				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP038 On 23/02/2023 Spot Bond					0.00000	100.21082				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.57518				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP043 On 27/09/2021 Spot Bond					0.00000	100.95682				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP044 On 27/09/2023 Spot Bond					0.00000	101.33910				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP045 On 26/02/2022 Spot Bond					0.00000	100.38563				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP046 On 26/02/2024 Spot Bond					0.00000	100.16348				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP047 On 27/03/2022 Spot Bond					0.00000	100.93220				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04' On 27/03/2024 Spot Bond					0.00000	100.95161				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05' On 23/08/2022 Spot Bond					0.00000	100.50015				0.00	0	2,200,000,00
Total MBP050 SPOT										0.00	0	2,200,000,00
Total For MBP050										0.00	0	2,200,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.22412				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05' On 26/03/2024 Spot Bond					0.00000	100.91866				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0' On 12/08/2025 Spot Bond			7.53000	7.53000	7.53000	113.40599				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0' On 12/08/2022 Spot Bond			5.71500	105.36730	5.71500	105.35117				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	102.10826				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0' On 18/09/2024 Spot Bond					0.00000	102.18073				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.83731				0.00	1,900,000,000	1,900,000,00
Total MML01 SPOT										0.00	1,900,000,000	1,900,000,00
Total For MML01										0.00	1,900,000,000	1,900,000,00
MML02 On 10/12/2026 Spot Bond			8.18000	106.92587	8.18000	106.90245				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	99.98652				0.00	0	500,000,00
Total MML03 SPOT										0.00	0	500,000,00
Total For MML03										0.00	0	500,000,00
MML04 On 15/03/2028 Spot Bond			8.43000	97.18228	8.43000	97.16336				0.00	0	
Total MML04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.77201				0.00	0	1,000,000,00
Total MTN07 SPOT										0.00	0	1,000,000,00
Total For MTN07										0.00	0	1,000,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.68916				0.00	0	18,613,40
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	102.19107				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.40971				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.26176				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.40853				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.42367				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.95685				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.24247				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.34262				0.00	0	22,800,000,00
Total MTN18 SPOT										0.00	0	22,800,000,00
Total For MTN18										0.00	0	22,800,000,00
MTN19 On 07/03/2025 Spot Bond					0.00000	100.00002				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.79112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.31242				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.68625				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.12500	101.43360	8.12500	101.41164				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.74047				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.21472				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.72168				0.00	0	100,000,00
Total MTN26 SPOT										0.00	0	100,000,00
Total For MTN26										0.00	0	100,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.17050				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.91254				0.00	0	600,000,00
Total MTNC24 SPOT										0.00	0	600,000,00
Total For MTNC24										0.00	0	600,000,00
MWAR(On 22/11/2021 Spot Bond					0.00000	100.23587				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.23587				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.25210				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/02/2024 Spot Bond					0.00000	100.25203				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.68391				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.24626				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.60871				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.32008				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.08199				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.39543				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.66185				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.90685				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.11500	104.93651	6.11500	104.91934				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.46500	107.34748	6.46500	107.32892				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.06000	106.70009	9.06000	106.67441				0.00	0	
Total NAM04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.71317				0.00	5,500,000,000	2,750,000,000
Total NBG01G SPOT										0.00	5,500,000,000	2,750,000,000
Total For NBG01G										0.00	5,500,000,000	2,750,000,000
NBG02 On 30/04/2024 Spot Bond					0.00000	100.66980				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.55941				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.79840				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.59447				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.56667				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.03000	113.13275	6.03000	113.11449				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.33000	102.06982	5.33000	102.05525				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.39500	109.92191	6.39500	109.90311				0.00	0	620,000,000
Total NBK16A SPOT										0.00	0	620,000,000
Total For NBK16A										0.00	0	620,000,000
NBK17 On 22/04/2026 Spot Bond			7.65000	112.57363	7.65000	112.55055				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			5.86000	105.25170	5.86000	105.23509				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.96500	116.26317	6.96500	116.24143				0.00	0	930,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total NBK20A SPOT										0.00	0	930,000,00
Total For NBK20A										0.00	0	930,000,00
NBK21 On 21/07/2027 Spot Bond			7.99500	113.54568	7.99500	113.52150				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.95500	108.91795	4.95500	108.90346				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.66500	117.73624	6.66500	117.71527				0.00	0	480,000,00
Total NBK23A SPOT										0.00	0	480,000,00
Total For NBK23A										0.00	0	480,000,00
NBK24 On 19/11/2027 Spot Bond			7.70500	118.98190	7.70500	118.95746				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.39760				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	107.75213				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.66737				0.00	0	145,200,00
Total NBK25B SPOT										0.00	0	145,200,00
Total For NBK25B										0.00	0	145,200,00
NBK26 On 10/05/2023 Spot Bond			100.00000	36.97817	100.00000	36.89677			3,000,000,000,000.00		30,000,000	15,000,00
Total NBK26A SPOT									3,000,000,000,000.00		30,000,000	15,000,00
Total For NBK26A									3,000,000,000,000.00		30,000,000	15,000,00
NBK26 On 22/04/2026 Spot Bond					0.00000	103.43952				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.88500	116.19644	7.88500	116.17202				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.39500	109.22266	5.39500	109.20686				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29 On 31/07/2026 Spot Bond			7.07500	115.06000	7.07500	115.03826				0.00	0	500,000,00
Total NBK29A SPOT										0.00	0	500,000,00
Total For NBK29A										0.00	0	500,000,00
NBK30 On 20/02/2024 Spot Bond			5.81500	109.01218	5.81500	108.99519				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.53500	110.92207	5.53500	110.90561				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.72265				0.00	80,000,000	40,000,00
Total NBK31B SPOT										0.00	80,000,000	40,000,00
Total For NBK31B										0.00	80,000,000	40,000,00
NBK35 On 10/05/2023 Spot Bond					0.00000	102.18428				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.28316				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.85500	9.85500	9.85500	74.44524				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.56259				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.65456				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.94339				0.00	4,038,000,000	2,019,000,00
Total NBK43B SPOT										0.00	4,038,000,000	2,019,000,00
Total For NBK43B										0.00	4,038,000,000	2,019,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	101.04505				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.26769				0.00	0	
Total NBK46B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.65381				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.39987				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.80483				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.36025				0.00	0	100,000,00
Total NBK50B SPOT										0.00	0	100,000,00
Total For NBK50B										0.00	0	100,000,00
NBK51I On 21/02/2022 Spot Bond					0.00000	100.41314				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.67022				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.79686				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.91256				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.59388				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.50258				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.59677				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.93587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.34403				0.00	2,080,000,000	540,000,000
Total NBKB59 SPOT										0.00	2,080,000,000	540,000,000
Total For NBKB59										0.00	2,080,000,000	540,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.59973				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.25669				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.67704				0.00	8,670,000,000	2,890,000,000
Total NBKB62 SPOT										0.00	8,670,000,000	2,890,000,000
Total For NBKB62										0.00	8,670,000,000	2,890,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.78397				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.22493				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			9.02500	108.60449	9.02500	108.57845				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.21426				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.06000	108.06850	9.06000	108.04249				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.22493				0.00	0	
Total NCLN87 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.24187				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.26319				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.86502				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.86502				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.11379				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.72440				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.21707				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.03873				0.00	0	1,415,230,30
Total NGL02 SPOT										0.00	0	1,415,230,30
Total For NGL02										0.00	0	1,415,230,30
NGL03 On 26/05/2022 Spot Bond					0.00000	100.35156				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.78439				0.00	200,000,000	101,059,30
Total NGL04 SPOT										0.00	200,000,000	101,059,30
Total For NGL04										0.00	200,000,000	101,059,30
NGL05 On 26/07/2023 Spot Bond					0.00000	101.77587				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.20348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.32122				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.37066				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.55385				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.56052				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.32341				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.84436				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.91048				0.00	0	1,370,000,00
Total NGT104 SPOT										0.00	0	1,370,000,00
Total For NGT104										0.00	0	1,370,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.86542				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.75549				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.34461				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.38570				0.00	0	400,000,00
Total NGT108 SPOT										0.00	0	400,000,00
Total For NGT108										0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT1G On 16/06/2026 Spot Bond					0.00000	101.79613				0.00	1,040,000,000	520,000,000
Total NGT1G SPOT										0.00	1,040,000,000	520,000,000
Total For NGT1G										0.00	1,040,000,000	520,000,000
NHM00 On 16/04/2022 Spot Bond					0.00000	101.51038				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.05723				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.81736				0.00	300,000,000	150,000,000
Total NHM011 SPOT										0.00	300,000,000	150,000,000
Total For NHM011										0.00	300,000,000	150,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	100.90653				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.40919				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.89097				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.59478				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.29147				0.00	500,000,000	250,000,000
Total NHM018 SPOT										0.00	500,000,000	250,000,000
Total For NHM018										0.00	500,000,000	250,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	100.46020				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.26819				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.90500	4.90500	4.90500	216.61961				0.00	0	
Total NI202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.52500	3.52500	3.52500	203.80200				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	150.31737				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.43500	3.43500	3.43500	112.13495				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			4.94000	4.94000	4.94000	108.81504				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	149.80641				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	200.08744	3.45000	200.05212				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	150.78144				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.17000	3.17000	3.17000	208.11018				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.31500	206.37370	3.31500	206.33800				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.05500	107.25037	5.05500	107.22692				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.81960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.27026				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.62483				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.96600				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.28300				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	124.49770				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.00450				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.23561				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.94200				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.52850				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	101.68180				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	100.23986				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.93380				0.00	0	
Total NN040 SPOT										0.00	0	
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	100.46398				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.77250				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	138.86080				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.91431				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	100.53040				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	120.33110				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	143.98090				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.90948				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.60250				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.96070				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.97405				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.62708				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.27964				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.10608				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.07551				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.89961				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.10608				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	104.81870				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF012 On 24/06/2025 Spot Bond					0.00000	120.48000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	116.86000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 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	
NNF015 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	
NNF016 On 21/09/2023 Spot Bond					0.00000	120.10260				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 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	100.27589				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	93.36222				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	106.80295				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 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	
NNF031 On 14/09/2021 Spot Bond					0.00000	99.91250				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 29/12/2021 Spot Bond					0.00000	100.94821				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.62060				0.00	30,000,000,000	15,000,000,000
Total NNF040 SPOT										0.00	30,000,000,000	15,000,000,000
Total For NNF040										0.00	30,000,000,000	15,000,000,000
NNF04 On 20/10/2021 Spot Bond					0.00000	100.62060				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	101.55678				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.53062				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	100.51317				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	101.46733				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.42292				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	100.40586				0.00	0	
Total NNF049 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF049										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	100.35024				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05 On 18/11/2021 Spot Bond					0.00000	100.26164				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	100.24214				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 23/11/2021 Spot Bond					0.00000	100.19602				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05 On 30/11/2021 Spot Bond					0.00000	100.09238				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	103.65430				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.29344				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.67724				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.23346				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.23394				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.21212				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.17384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.88417				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.25020				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.23996				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.19199				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.95078				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.19804				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.53500	110.54309	6.53500	110.52377				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.41000	201.13598	2.41000	201.10609		289,200,000,000.00		120,000,000	60,000,00	
Total NRA023 SPOT								289,200,000,000.00		120,000,000	60,000,00	
Total For NRA023								289,200,000,000.00		120,000,000	60,000,00	
NRA02 On 30/11/2028 Spot Bond			9.36500	118.21880	9.36500	118.18924			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	15.53845	100.00000	15.50406			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	101.43057				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond					0.00000	100.74990				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.87450				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.92256				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.92135				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.13981				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.95741				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.67809				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	101.17166				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.96628				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.70500	107.22307	5.70500	107.20667				0.00	0	
Total OML06 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 OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.28200	116.39888	7.28200	116.37626				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.93000	104.65762	5.93000	104.64100				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.60500	112.57343	7.60500	112.55061				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	99.84372				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.79297				0.00	0	600,000,00
Total OML12 SPOT										0.00	0	600,000,00
Total For OML12										0.00	0	600,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.27534				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.23916				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.85206				0.00	1,200,000,000	300,000,00
Total PEP03 SPOT										0.00	1,200,000,000	300,000,00
Total For PEP03										0.00	1,200,000,000	300,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.54032				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.12230				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.89904				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.12643				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.27632				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.31036				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.31522				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.32008				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.32500	115.95047	7.28000	116.13866			850,629,426,915,000.00	1,344,795,826,200	2,587,596,751,10	
Total R186 SPOT									50,629,426,915,000.00	344,795,826,200	587,596,751,10	
Total For R186									50,629,426,915,000.00	344,795,826,200	587,596,751,10	
R197 On 07/12/2023 Spot Bond			1.16000	324.21427	1.18000	324.04007			4,074,303,960,000.00	3,512,331,000	69,637,618,90	
Total R197 SPOT									4,074,303,960,000.00	3,512,331,000	69,637,618,90	
Total For R197									4,074,303,960,000.00	3,512,331,000	69,637,618,90	
R202 On 07/12/2033 Spot Bond			3.90500	238.63555	3.90500	238.59051			110,200,403,489,000.00	28,220,333,800	168,375,302,10	
Total R202 SPOT									10,200,403,489,000.00	28,220,333,800	168,375,302,10	
Total For R202									10,200,403,489,000.00	28,220,333,800	168,375,302,10	
R2023 On 28/02/2023 Spot Bond			4.86500	104.23587	4.86500	104.22203			697,832,239,075,000.00	348,989,155,000	1,120,272,525,30	
Total R2023 SPOT									17,832,239,075,000.00	348,989,155,000	120,272,525,30	
Total For R2023									17,832,239,075,000.00	348,989,155,000	120,272,525,30	
R2030 On 31/01/2030 Spot Bond			8.77500	96.29682	8.74000	96.47360			749,864,423,347,500.00	769,215,318,900	1,946,001,944,30	
Total R2030 SPOT									19,864,423,347,500.00	769,215,318,900	1,946,001,944,30	
Total For R2030									19,864,423,347,500.00	769,215,318,900	1,946,001,944,30	
R2032 On 31/03/2032 Spot Bond			9.44000	95.77236	9.40000	95.99847			350,621,919,616,000.00	1,096,464,186,400	1,689,469,570,60	
Total R2032 SPOT									50,621,919,616,000.00	096,464,186,400	589,469,570,60	
Total For R2032									50,621,919,616,000.00	096,464,186,400	589,469,570,60	
R2035 On 28/02/2035 Spot Bond			10.03500	91.72102	10.00500	91.90221			900,318,219,414,500.00	787,276,354,700	1,162,906,116,50	
Total R2035 SPOT									10,318,219,414,500.00	787,276,354,700	162,906,116,50	
Total For R2035									10,318,219,414,500.00	787,276,354,700	162,906,116,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			10.28000	87.26821	10.25000	87.45085			140,999,588,988,000.00	305,544,707,100	654,934,894,000
Total R2037 SPOT									10,999,588,988,000.00	305,544,707,100	654,934,894,000
Total For R2037									10,999,588,988,000.00	305,544,707,100	654,934,894,000
R2040 On 31/01/2040 Spot Bond			10.40000	89.55865	10.36500	89.79354			328,865,656,400,000.00	512,390,928,500	871,890,756,700
Total R2040 SPOT									28,865,656,400,000.00	512,390,928,500	371,890,756,700
Total For R2040									28,865,656,400,000.00	512,390,928,500	371,890,756,700
R2044 On 31/01/2044 Spot Bond			10.47000	86.15223	10.44000	86.35466			692,220,734,262,000.00	352,647,634,600	948,670,972,800
Total R2044 SPOT									12,220,734,262,000.00	352,647,634,600	348,670,972,800
Total For R2044									12,220,734,262,000.00	352,647,634,600	348,670,972,800
R2048 On 28/02/2048 Spot Bond			10.39500	85.44531	10.36500	85.65646			212,672,085,651,500.00	1,271,060,325,700	1,743,854,078,400
Total R2048 SPOT									12,672,085,651,500.00	271,060,325,700	743,854,078,400
Total For R2048									12,672,085,651,500.00	271,060,325,700	743,854,078,400
R209 On 31/03/2036 Spot Bond			10.03000	74.11881	9.99500	74.30860			757,100,405,289,000.00	573,988,076,300	878,175,011,700
Total R209 SPOT									57,100,405,289,000.00	573,988,076,300	878,175,011,700
Total For R209									57,100,405,289,000.00	573,988,076,300	878,175,011,700
R210 On 31/03/2028 Spot Bond			2.79000	212.87173	2.81500	212.52314			5,700,461,598,000.00	2,043,176,200	104,942,227,000
Total R210 SPOT									5,700,461,598,000.00	2,043,176,200	104,942,227,000
Total For R210									5,700,461,598,000.00	2,043,176,200	104,942,227,000
R212 On 31/01/2022 Spot Bond			0.52000	173.68643	0.53000	173.66258			83,151,696,004,000.00	159,907,107,700	238,943,107,700
Total R212 SPOT									13,151,696,004,000.00	159,907,107,700	238,943,107,700
Total For R212									13,151,696,004,000.00	159,907,107,700	238,943,107,700
R213 On 28/02/2031 Spot Bond			9.13000	86.83153	9.08000	87.09588			268,365,526,765,000.00	577,038,940,500	753,580,517,900
Total R213 SPOT									18,365,526,765,000.00	577,038,940,500	753,580,517,900
Total For R213									18,365,526,765,000.00	577,038,940,500	753,580,517,900
R214 On 28/02/2041 Spot Bond			10.42000	67.72222	10.38000	67.94880			894,128,827,612,000.00	85,808,908,600	438,383,056,700
Total R214 SPOT									14,128,827,612,000.00	85,808,908,600	438,383,056,700
Total For R214									14,128,827,612,000.00	85,808,908,600	438,383,056,700
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.10416			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.02530			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.06800			0.00	0	0
Total RDFB11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB11										0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	99.28378				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.43050				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.20920				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.37929				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.68145				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.34418				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	101.23910				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.11553				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.16810				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.03838				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.52115				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.78779				0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB24 SPOT										0.00	0	1,000,000,00
Total For RDFB24										0.00	0	1,000,000,00
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.10849				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.68441				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.49949				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	101.28336				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.59089				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.04883				0.00	200,000,000	100,000,00
Total RED161 SPOT										0.00	200,000,000	100,000,00
Total For RED161										0.00	200,000,000	100,000,00
RED40 On 29/01/2024 Spot Bond					0.00000	101.01666				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.02292				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.96485				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.40713				0.00	0	210,000,00
Total RED704 SPOT										0.00	0	210,000,00
Total For RED704										0.00	0	210,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	101.58996				0.00	0	290,000,00
Total RED705 SPOT										0.00	0	290,000,00
Total For RED705										0.00	0	290,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES40 On 13/10/2022 Spot Bond					0.00000	100.88517				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.15261				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.77020				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.75951				0.00	0	250,000,00
Total RES50 SPOT										0.00	0	250,000,00
Total For RES50										0.00	0	250,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.43218				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	108.44071	6.54500	108.42163				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.13000	98.15735	11.13000	98.12831				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.38000	103.86109	10.38000	103.83237			9,861,000,000,000.00	950,000,000	475,000,00	
Total RW31 SPOT									9,861,000,000,000.00	950,000,000	475,000,00	
Total For RW31									9,861,000,000,000.00	950,000,000	475,000,00	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.21372				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.43000	103.18879	9.43000	103.16282				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.02500	107.78356	5.02500	107.76903				0.00	0	2,700,000,00
Total SBK23 SPOT										0.00	0	2,700,000,00

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 SBK23										0.00	0	2,700,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.52482				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.55115				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.08000	114.81596	7.08000	114.79426				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.17255				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.93000	109.95827	5.93000	109.94081				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.10500	106.66496	7.10500	106.64472				0.00	0	1,100,00
Total SBS3 SPOT										0.00	0	1,100,00
Total For SBS3										0.00	0	1,100,00
SBS31 On 12/06/2027 Spot Bond			7.41000	113.30291	7.41000	113.28039				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.27000	115.16494	6.27000	115.14562				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.38500	109.12716	6.38500	109.10852				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.24000	109.84287	8.24000	109.81878				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			3.94000	103.52890	3.94000	103.51781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.13000	108.68284	5.13000	108.66788				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.85500	116.96758	6.85500	116.94615				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.61500	119.03719	7.61500	119.01301				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.28000	108.01419	5.28000	107.99890				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.36425				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.89129				0.00	0	430,000,00
Total SBS49 SPOT										0.00	0	430,000,00
Total For SBS49										0.00	0	430,000,00
SBS50 On 31/01/2022 Spot Bond			4.36000	102.94445	4.36000	102.93236				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.87000	5.87000	5.87000	109.61138				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.18253				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.43417				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.53076				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS56 On 12/06/2022 Spot Bond			4.75000	105.23613	4.75000	105.22263				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.44331				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.76522				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.20727				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.04790				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.09476				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.68432				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.89581				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.18677				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.95477				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.64591				0.00	0	470,000,00
Total SBS68 SPOT										0.00	0	470,000,00
Total For SBS68										0.00	0	470,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.02379				0.00	0	
Total SBS69 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 SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.58000	321.35609	1.58000	321.31556			0.00	0	207,200,00
Total SBSI11 SPOT									0.00	0	207,200,00
Total For SBSI11									0.00	0	207,200,00
SBSI14 On 07/12/2033 Spot Bond			4.85500	4.85500	4.85500	217.65876			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.25229			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.26079			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT10 On 31/03/2022 Spot Bond					0.00000	103.78627			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	104.85245			0.00	0	18,955,30
Total SBT102 SPOT									0.00	0	18,955,30
Total For SBT102									0.00	0	18,955,30
SBT10 On 31/03/2024 Spot Bond					0.00000	105.01313			0.00	0	
Total SBT103 SPOT									0.00	0	
Total For SBT103									0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.32660			0.00	0	500,000,00
Total SBT104 SPOT									0.00	0	500,000,00
Total For SBT104									0.00	0	500,000,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		7,000,000,000,000.00		70,000,000	35,000,00
Total SBT105 SPOT								7,000,000,000,000.00		70,000,000	35,000,00
Total For SBT105								7,000,000,000,000.00		70,000,000	35,000,00
SBT20 On 13/02/2023 Spot Bond					0.00000	103.01739			0.00	0	
Total SBT201 SPOT									0.00	0	
Total For SBT201									0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	101.73037			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT20 On 03/12/2023 Spot Bond			6.23500	111.29019	6.23500	111.27152			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.37559				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.95634				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.19672				0.00	0	650,000,00
Total SBT207 SPOT										0.00	0	650,000,00
Total For SBT207										0.00	0	650,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.04132				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.13860				0.00	200,000,000	1,100,000,00
Total SBT209 SPOT										0.00	200,000,000	1,100,000,00
Total For SBT209										0.00	200,000,000	1,100,000,00
SGI006 On 11/07/2022 Spot Bond					0.00000	100.45129				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	100.32422				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.33556				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.22000	106.25865	8.22000	101.53649				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.33675				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.45826				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.34867				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.34567				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.36954				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.33978				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.36953				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.36356				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.40527				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.86895				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.38145				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.37845				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.66500	112.37262	6.66500	112.35248				0.00	0	
Total SNT03 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 SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.72230				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.12412				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.41049				0.00	0	577,781,50
Total SOLB01 SPOT										0.00	0	577,781,50
Total For SOLB01										0.00	0	577,781,50
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.61627				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.21681				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.20704				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.21192				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.15476				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.93758				0.00	0	300,000,00
Total SPG005 SPOT										0.00	0	300,000,00
Total For SPG005										0.00	0	300,000,00
SPG00 On 18/06/2022 Spot Bond					0.00000	101.20323				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.44841				0.00	80,000,000	40,000,00
Total SPG007 SPOT										0.00	80,000,000	40,000,00
Total For SPG007										0.00	80,000,000	40,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.98242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.90824				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.21346				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 01/12/2021 Spot Bond					0.00000	100.07898				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.75386				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.05081				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	147.13912				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.25500	116.27872	7.25500	116.25609				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.57000	90.10196	8.57000	90.08108				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.37478				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.85806				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.26500	110.78199	6.26500	110.76332				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 31/01/2038 Spot Bond			4.89000	109.53776	4.89000	109.51427				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.12067				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.60092				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.45160				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	317.08328				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.66105				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.53520				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	100.83695				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	150.09813				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	106.74909				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.98000	3.98000	3.98000	108.02314				0.00	0	
Total SSN064 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 SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.99500	3.99500	3.99500	198.25477				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.12412				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.12173				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.11580				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	99.88396				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	99.88698				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	99.68377				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	99.71652				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.20795				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.87795				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.17371				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.90691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.51840				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	219.22883				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.03473				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.77951				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.09116				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.11936				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.40500	92.80049	9.40500	92.77732				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.10495				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.46404				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.04000	95.75076	4.04000	197.73281				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 07/12/2033 Spot Bond			4.96000	89.79395	4.96000	215.48341				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.46840				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.40082				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	101.37746				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111: On 07/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN111: On 09/09/2021 Spot Bond					0.00000	99.97444				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN12: On 11/09/2021 Spot Bond					0.00000	99.93475				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.08561				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	100.24117				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.23343				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.16872				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.09296				0.00	0	
Total SSN125 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 SSN125										0.00	0	
SSN12 On 01/12/2021 Spot Bond					0.00000	100.07895				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12 On 01/12/2021 Spot Bond					0.00000	100.07910				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.85000	107.88287	7.85000	107.86018				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.22978				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.98500	103.73689	3.98500	103.72566				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	100.18912				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.20824				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.21742				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.34705	7.21000	100.32775				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.73927				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.51417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.13799				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.49671				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.43173				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	100.61402				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.96005				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.13826				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.51467				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.33516				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.77116				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.81313				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	101.20849				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.52076				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.86137				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.40665				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			3.98500	104.20709	3.98500	104.19581				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.36831				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			3.97000	103.83922	3.97000	103.82802				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.26022				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.28922				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.24318				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.38331				0.00	0	
Total TH14C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.39585				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.26753				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.40171				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.65746				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.58636				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.21766				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2			9.82000	9.82000	9.82000	102.88019				0.00	0	
TH15A: On 21/11/2022 Spot Bond										0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.14572				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.21600				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.20705				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.23471				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.46325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.51782				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.25381				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.59505				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.24406				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.22331				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.63536				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.33045				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.34918				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.11005				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.40752	8.49000	100.38484				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.39548				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ^f On 21/08/2024 Spot Bond					0.00000	100.21966				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁱ On 21/08/2022 Spot Bond					0.00000	100.20948				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ^l On 21/08/2024 Spot Bond					0.00000	100.21844				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ^o On 21/08/2024 Spot Bond			5.76000	100.27814	5.76000	100.26267				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ^r On 21/08/2024 Spot Bond					0.00000	100.22738				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ^s On 21/08/2024 Spot Bond					0.00000	100.24202				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ^t On 21/08/2024 Spot Bond					0.00000	100.24283				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ^u On 21/08/2024 Spot Bond					0.00000	100.23999				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ^v On 21/08/2024 Spot Bond					0.00000	100.25948				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ^w On 21/08/2024 Spot Bond					0.00000	100.25420				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D ^x On 21/08/2024 Spot Bond					0.00000	100.32718				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D ^y On 21/08/2024 Spot Bond					0.00000	100.36156				0.00	0	
Total TH16D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.34134				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.23566				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.25023				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.32457				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.18191				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.86014				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.96500	102.99286	5.96500	102.97614				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.06500	106.74876	7.06500	106.72829				0.00	0	70,000,00
Total TL25 SPOT										0.00	0	70,000,00
Total For TL25										0.00	0	70,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	100.92952				0.00	0	30,000,00
Total TL26 SPOT										0.00	0	30,000,00
Total For TL26										0.00	0	30,000,00
TL27 On 24/04/2023 Spot Bond					0.00000	100.94167				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.73000	108.27782	7.73000	108.25538				0.00	0	70,000,00
Total TL28 SPOT										0.00	0	70,000,00
Total For TL28										0.00	0	70,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.27708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.85948			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.16114			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.42015			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.56500	112.05160	6.56500	112.03193		6,945,010,429,500.00	1,057,884,300	1,662,160,400	
Total TN23 SPOT								6,945,010,429,500.00	1,057,884,300	1,662,160,400	
Total For TN23								6,945,010,429,500.00	1,057,884,300	1,662,160,400	
TN23/R On 06/11/2023 Spot Bond			100.00000	29.69658	100.00000	29.63121		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			8.16000	104.95128	8.16000	104.92847		3,081,495,888,000.00	377,634,300	1,864,128,900	
Total TN25 SPOT								3,081,495,888,000.00	377,634,300	1,864,128,900	
Total For TN25								3,081,495,888,000.00	377,634,300	1,864,128,900	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.61833	100.00000	13.58835		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			9.08000	101.96925	9.08000	101.94464		5,830,408,740,000.00	642,115,500	34,027,762,500	
Total TN27 SPOT								5,830,408,740,000.00	642,115,500	34,027,762,500	
Total For TN27								5,830,408,740,000.00	642,115,500	34,027,762,500	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.12334	100.00000	12.09665		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN30 On 09/10/2030 Spot Bond			10.34000	105.27011	10.34000	105.24113		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	120.27237	8.00000	120.24661		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			11.62000	97.82315	11.62000	97.79297				0.00	0	5,380,000,00
Total TN40 SPOT										0.00	0	5,380,000,00
Total For TN40										0.00	0	5,380,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.44457	10.75000	104.41469				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.47630				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.49323				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	102.37539	7.61000	101.62518				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	101.26877				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.47570				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.97500	106.29287	5.97500	106.27586				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.32465				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.42325				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.64585				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.81078				0.00	0	
Total TRA4A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.85331				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.26500	110.70987	6.26500	110.69121				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.81078				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.85331				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.47155	8.62000	103.44770				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.46045				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.77040				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.69497				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.16356				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.89985				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.05884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	97.93540				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.49066				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	97.37960				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	96.73520				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.26116				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.77012				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.56699				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.99558				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.91728				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.25501				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.14100				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC38 On 20/10/2021 Spot Bond					0.00000	100.99558				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.56267				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.36059				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.24682				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.13463				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.69500	105.75153	9.69500	105.72434				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.32485				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.36360				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.38148				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.45882				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.90808				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.72928				0.00	0	
Total VKE11 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 VKE11										0.00	0		
VKE14 On 27/08/2023 Spot Bond					0.00000	100.19522				0.00	80,000,000	40,000,00	
Total VKE14 SPOT										0.00	80,000,000	40,000,00	
Total For VKE14										0.00	80,000,000	40,000,00	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.31647				0.00	0		
Total VKE15 SPOT										0.00	0		
Total For VKE15										0.00	0		
VKE16 On 14/02/2025 Spot Bond					0.00000	100.32835				0.00	0		
Total VKE16 SPOT										0.00	0		
Total For VKE16										0.00	0		
VKE17 On 27/08/2022 Spot Bond					0.00000	100.15428				0.00	0		
Total VKE17 SPOT										0.00	0		
Total For VKE17										0.00	0		
VKE18 On 27/08/2024 Spot Bond					0.00000	100.16920				0.00	0		
Total VKE18 SPOT										0.00	0		
Total For VKE18										0.00	0		
WHL02 On 02/10/2021 Spot Bond					0.00000	100.97237				0.00	0		
Total WHL02 SPOT										0.00	0		
Total For WHL02										0.00	0		
WHL03 On 02/10/2023 Spot Bond					0.00000	101.24558				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													
Total for SPOT :											75,958,598,538,959,000.00	758,217,778,900	562,676,557,74
Total Futures											75 958 599 178 841 300.00	758,217,785,657	562,677,537,13
Total Options										0.00	0	121,76	
Grand Total:											75,958,599,178,841,300.00	758,217,785,657	562,677,658,90