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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2021

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			11.46450	75.76699	11.50786	75.54116			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.71612	76.63192	11.76133	76.40370			0.00	0	
ES33	On	05/05/2022	Bond Future			11.96581	73.77884	12.01293	73.54809			0.00	0	
ES33	On	04/08/2022	Bond Future			12.22732	74.64651	12.27651	74.41300			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.96902	74.04483	12.00723	73.81986			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.19938	74.89035	12.23922	74.66308			0.00	0	
ES42	On	05/05/2022	Bond Future			12.43632	71.53535	12.47794	71.30552			0.00	0	
ES42	On	04/08/2022	Bond Future			12.67756	72.37517	12.72103	72.14265			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			155.11318	155.11318	154.96934	154.96934			0.00	0	5,48
I2025	On	03/02/2022	Bond Future			155.30007	155.30007	155.15521	155.15521			0.00	0	
I2025	On	05/05/2022	Bond Future			157.17298	157.17298	157.02684	157.02684			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/08/2022	Bond Future			157.50580	157.50580	157.35855	157.35855			0.00	0	
Total I2025 Future												0.00	0	5,48
Total For I2025												0.00	0	5,48
I2029	On	04/11/2021	Bond Future			114.13155	114.13155	114.21344	114.21344			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.43441	115.43441	115.51761	115.51761			0.00	0	
I2029	On	05/05/2022	Bond Future			115.62696	115.62696	115.71175	115.71175			0.00	0	
I2029	On	04/08/2022	Bond Future			117.06122	117.06122	117.14720	117.14720			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			108.04657	108.04657	108.11772	108.11772			0.00	0	9,52
I2033	On	03/02/2022	Bond Future			109.28002	109.28002	109.35234	109.35234			0.00	0	
I2033	On	05/05/2022	Bond Future			109.31810	109.31810	109.39177	109.39177			0.00	0	
I2033	On	04/08/2022	Bond Future			110.67412	110.67412	110.74880	110.74880			0.00	0	
Total I2033 Future												0.00	0	9,52
Total For I2033												0.00	0	9,52
I2038	On	04/11/2021	Bond Future			120.47524	120.47524	120.35596	120.35596			0.00	0	5,97
I2038	On	03/02/2022	Bond Future			120.06864	120.06864	119.94861	119.94861			0.00	0	
I2038	On	05/05/2022	Bond Future			121.51695	121.51695	121.39573	121.39573			0.00	0	
I2038	On	04/08/2022	Bond Future			121.20550	121.20550	121.08354	121.08354			0.00	0	
Total I2038 Future												0.00	0	5,97
Total For I2038												0.00	0	5,97
I2046	On	04/11/2021	Bond Future			107.85876	107.85876	107.36792	107.36792			0.00	0	17,22
I2046	On	03/02/2022	Bond Future			109.09007	109.09007	108.59394	108.59394			0.00	0	
I2046	On	05/05/2022	Bond Future			108.52088	108.52088	108.01954	108.01954			0.00	0	
I2046	On	04/08/2022	Bond Future			109.86726	109.86726	109.35964	109.35964			0.00	0	
Total I2046 Future												0.00	0	17,22
Total For I2046												0.00	0	17,22
I2050	On	04/11/2021	Bond Future			110.91889	110.91889	110.47207	110.47207			0.00	0	8,60
I2050	On	03/02/2022	Bond Future			110.20422	110.20422	109.75255	109.75255			0.00	0	
I2050	On	05/05/2022	Bond Future			111.53333	111.53333	111.07673	111.07673			0.00	0	
I2050	On	04/08/2022	Bond Future			110.89757	110.89757	110.43593	110.43593			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			7.68428	115.75333	7.68655	115.74319		5.31	0.00	0	64,48
R186	On	03/02/2022	Bond Future			7.89170	111.76485	7.89403	111.75499		5.59	0.00	0	
R186	On	05/05/2022	Bond Future			8.10611	113.08659	8.10853	113.07691		5.32	0.00	0	
R186	On	04/08/2022	Bond Future			8.34036	109.13014	8.34291	109.12052		5.25	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	64,45	
R186	On	04/11/2021	Bond Future	8.10	Call			2,019.55000	2.01955	2,016,160	5.46		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			192.53000	0.19253	179,000	5.46		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,056.03000	2.05603	2,052,940	5.47		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			185.28000	0.18528	172,050	5.47		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			603.96000	0.60396	583,330	5.32		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			4,718.89000	4.71889	4,727,370	5.93		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			1,983.28000	1.98328	1,979,610	5.45		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			10.02000	0.01002	8,360	5.93		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Put			200.00000	0.20000	186,190	5.45		0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.46		0.00	0	
R186	On	04/11/2021	Bond Future		Call			15,743.19000	15.74319	15,753,330	5.46		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			975.77000	0.97577	965,280	5.32		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,072.96000	3.07296	3,048,610	5.42		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			502.49000	0.50249	488,210	5.42		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,139.08000	3.13908	3,114,940	5.42		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			512.80000	0.51280	498,420	5.42		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,105.83000	3.10583	3,081,590	5.42		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			523.48000	0.52348	508,990	5.42		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			539.60000	0.53960	572,700	5.01		0.00	0	4,
R186	On	05/05/2022	Bond Future	8.31	Call			2,284.25000	2.28425	2,320,120	5.44		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,260.73000	2.26073	2,296,280	5.44		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,498.20000	1.49820	1,524,070	5.44		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,027.46000	1.02746	1,068,590	5.64		0.00	0	4,0,
R186	On	05/05/2022	Bond Future	6.73	Put			5,906.03000	5.90603	5,888,970	4.94		0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			213.37000	0.21337	205,990	4.94		0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.28	Put			3,917.59000	3.91759	3,941,010	5.01		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put			2,306.77000	2.30677	2,333,110	5.28		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,387.84000	1.38784	1,423,860	5.28		0.00	0	4,
R186	On	05/05/2022	Bond Future	8.64	Call			3,127.67000	3.12767	3,178,480	5.64		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,482.08000	1.48208	1,508,270	5.44		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,307.54000	2.30754	2,344,410	5.45		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,465.75000	1.46575	1,492,940	5.45		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,319.38000	3.31938	3,346,420	5.11		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			768.63000	0.76863	805,350	5.11		0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			2,467.85000	2.46785	2,510,820	5.20		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,678.99000	1.67899	1,731,250	5.21		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,448.12000	2.44812	2,490,760	5.21		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,697.44000	1.69744	1,749,370	5.21		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.15	Put			2,428.50000	2.42850	2,470,810	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,660.64000	1.66064	1,713,230	5.20	0.00	0	
Total R186 Option												0.00	0	42,45
Total For R186												0.00	0	106,90
R197	On	04/11/2021	Bond Future			327.72630	327.72630	327.30789	327.30789			0.00	0	1,27
R197	On	03/02/2022	Bond Future			323.23158	323.23158	322.80952	322.80952			0.00	0	
R197	On	05/05/2022	Bond Future			327.13018	327.13018	326.70398	326.70398			0.00	0	
R197	On	04/08/2022	Bond Future			322.80392	322.80392	322.37473	322.37473			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			240.64674	240.64674	240.56622	240.56622			0.00	0	8,37
R202	On	03/02/2022	Bond Future			239.01942	239.01942	238.93882	238.93882			0.00	0	
R202	On	05/05/2022	Bond Future			241.90192	241.90192	241.82112	241.82112			0.00	0	
R202	On	04/08/2022	Bond Future			240.44925	240.44925	240.36855	240.36855			0.00	0	
Total R202 Future												0.00	0	8,37
Total For R202												0.00	0	8,37
R2023	On	04/11/2021	Bond Future			5.20250	104.66508	5.23144	104.62811		1.12	1,046,650.80	10	14,07
R2023	On	03/02/2022	Bond Future			5.38755	105.83400	5.42345	105.79697		0.99	0.00	0	
R2023	On	05/05/2022	Bond Future			5.57662	103.17484	5.62358	103.13768		0.84	0.00	0	
R2023	On	04/08/2022	Bond Future			5.89230	104.39767	5.96089	104.35984		0.65	0.00	0	
Total R2023 Future												1,046,650.80	10	14,07
R2023	On	04/11/2021	Bond Future	4.91	Call			13.65000	0.01365	18,560	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			425.27000	0.42527	393,210	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			15.07000	0.01507	20,340	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			413.85000	0.41385	382,150	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			12.29000	0.01229	16,850	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			436.75000	0.43675	404,340	0.97	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			427.42000	0.42742	395,700	0.79	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			65.08000	0.06508	69,930	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			440.83000	0.44083	408,650	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			68.78000	0.06878	73,860	0.79	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			434.17000	0.43417	402,220	0.79	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			72.40000	0.07240	77,710	0.79	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			638.89000	0.63889	669,640	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			98.21000	0.09821	91,800	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			625.90000	0.62590	656,480	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			100.91000	0.10091	94,330	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			632.39000	0.63239	663,060	0.93	0.00	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
R2023	On	05/05/2022	Bond Future	6.30	Put			99.55000	0.09955	93,060	0.93	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			222.02000	0.22202	211,130	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			268.91000	0.26891	295,970	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			219.81000	0.21981	209,040	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			262.34000	0.26234	289,150	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			224.25000	0.22425	213,230	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			265.61000	0.26561	292,550	0.65	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												1,046,650.80	10	14.07
R2030	On	04/11/2021	Bond Future			9.30405	94.79082	9.33685	94.61420		8.81	0.00	0	97,52
R2030	On	03/02/2022	Bond Future			9.51303	91.84554	9.54732	91.66726		9.02	0.00	0	6
R2030	On	05/05/2022	Bond Future			9.72714	92.93212	9.76302	92.75199		8.50	0.00	0	
R2030	On	04/08/2022	Bond Future			9.95869	90.01049	9.99636	89.82824		8.46	0.00	0	
Total R2030 Future												0.00	0	98.13
R2030	On	04/11/2021	Bond Future	10.60	Call			6,500.18000	6.50018	6,672,350	10.33	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			15.83000	0.01583	11,380	10.33	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			16.51000	0.01651	11,890	10.32	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call			837.43000	0.83743	893,780	8.81	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Put			1,306.05000	1.30605	1,185,780	8.81	0.00	0	5,00
R2030	On	04/11/2021	Bond Future	8.75	Put			3,349.78000	3.34978	3,181,990	8.34	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			123.37000	0.12337	132,200	8.34	0.00	0	3,21
R2030	On	04/11/2021	Bond Future	9.30	Call			962.67000	0.96267	1,026,030	8.85	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,161.13000	1.16113	1,047,870	8.85	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			1,098.37000	1.09837	1,168,910	8.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,027.68000	1.02768	921,600	8.90	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	11.26	Call			9,640.03000	9.64003	9,816,330	10.91	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.81000	0.00081	0,490	10.91	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			211.21000	0.21121	174,480	9.55	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			3,177.31000	3.17731	3,317,200	9.55	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,462.99000	1.46299	1,335,980	8.77	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			723.21000	0.72321	772,820	8.77	0.00	0	2
R2030	On	04/11/2021	Bond Future	8.27	Put			5,979.79000	5.97979	5,803,560	8.08	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			6.84000	0.00684	7,230	8.08	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,250.38000	3.25038	3,083,550	8.36	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,548.49000	6.54849	6,720,820	10.33	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			15.18000	0.01518	10,890	10.33	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,451.87000	6.45187	6,623,870	10.32	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			136.27000	0.13627	146,060	8.36	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,473.70000	10.47370	10,650,210	10.91	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	11.44	Put			0.27000	0.00027	0,160	10.91	0.00	0	30
R2030	On	03/02/2022	Bond Future	8.39	Put			6,462.27000	6.46227	6,292,560	8.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			1,662.40000	1.66240	1,726,780	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			584.08000	0.58408	609,460	8.52	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			2,647.00000	2.64700	2,736,670	9.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,448.86000	1.44886	1,360,250	9.23	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			1,473.83000	1.47383	1,531,680	8.92	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,505.88000	2.50588	2,385,450	8.92	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			2,274.23000	2.27423	2,160,330	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			191.67000	0.19167	200,240	8.27	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			1,687.03000	1.68703	1,752,160	8.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,246.51000	2.24651	2,133,360	8.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			1,711.66000	1.71166	1,777,760	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,218.82000	2.21882	2,106,640	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			6,786.14000	6.78614	6,934,190	10.54	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			330.55000	0.33055	300,320	10.54	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,836.24000	1.83624	1,734,930	9.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			2,109.28000	2.10928	2,186,250	9.09	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,298.67000	4.29867	4,145,770	8.52	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			198.25000	0.19825	208,330	7.94	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			5,255.86000	5.25586	5,106,550	7.95	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			740.52000	0.74052	771,340	7.95	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			6,805.65000	6.80565	6,943,800	9.78	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			682.21000	0.68221	640,230	9.78	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			2,959.44000	2.95944	3,046,930	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,028.10000	2.02810	1,935,460	8.63	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call			1,493.62000	1.49362	1,546,090	8.26	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,595.00000	3.59500	3,467,340	8.26	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,151.35000	7.15135	6,988,250	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			361.92000	0.36192	378,950	7.89	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			3,733.15000	3.73315	3,836,860	8.84	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Put			8,822.90000	8.82290	8,652,850	7.94	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,575.59000	1.57559	1,499,170	8.84	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call			3,765.81000	3.76581	3,870,050	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,559.65000	1.55965	1,483,760	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			3,700.61000	3.70061	3,803,780	8.84	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,591.68000	1.59168	1,514,720	8.84	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put			5,586.18000	5.58618	5,433,810	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			642.91000	0.64291	670,670	7.89	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			11,052.10000	11.05210	10,876,690	8.00	0.00	0	

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	05/05/2022	Bond Future	7.73	Call			86.12000	0.08612	90,840	8.00	0.00	0	20
R2030	On	04/08/2022	Bond Future	9.54	Call			1,769.52000	1.76952	1,823,320	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			4,009.56000	4.00956	3,881,110	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,275.53000	1.27553	1,211,520	9.26	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.55	Call			1,789.34000	1.78934	1,843,620	8.19	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,979.54000	3.97954	3,851,570	8.19	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			1,809.29000	1.80929	1,864,060	8.20	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,949.68000	3.94968	3,822,200	8.20	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Put			9,015.76000	9.01576	8,847,310	7.81	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			320.38000	0.32038	334,180	7.81	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			5,671.66000	5.67166	5,521,920	7.85	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			946.72000	0.94672	979,230	7.85	0.00	0	80
R2030	On	04/08/2022	Bond Future	10.95	Call			5,736.22000	5.73622	5,854,460	9.26	0.00	0	
Total R2030 Option												0.00	0	33,25
Total For R2030												0.00	0	131,38
R2032	On	04/11/2021	Bond Future			9.96412	89.95018	10.00704	89.69720		10.01	0.00	0	125,80
R2032	On	03/02/2022	Bond Future			10.17332	90.95478	10.21803	90.69927		9.85	0.00	0	
R2032	On	05/05/2022	Bond Future			10.38399	87.88368	10.43061	87.62538		9.77	0.00	0	
R2032	On	04/08/2022	Bond Future			10.60411	88.90346	10.65277	88.64214		9.47	0.00	0	
Total R2032 Future												0.00	0	125,82
R2032	On	04/11/2021	Bond Future	11.70	Call			9,252.39000	9.25239	9,504,190	12.18	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			2.59000	0.00259	1,410	12.18	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			9,302.92000	9.30292	9,554,770	12.19	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,725.19000	1.72519	1,538,690	9.81	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			675.40000	0.67540	741,880	9.81	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			14,611.60000	14.61160	14,864,580	12.43	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			2.47000	0.00247	1,340	12.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			9,201.82000	9.20182	9,453,580	12.18	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			0.00000	0.00000	0,000	12.43	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			2.71000	0.00271	1,490	12.18	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,177.60000	4.17760	3,932,710	9.15	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			71.72000	0.07172	79,810	9.15	0.00	0	70
R2032	On	03/02/2022	Bond Future	9.57	Call			632.22000	0.63222	671,850	8.99	0.00	0	1,00
R2032	On	03/02/2022	Bond Future	11.13	Call			5,622.47000	5.62247	5,815,190	11.06	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			711.82000	0.71182	755,740	9.07	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.95	Call			4,837.84000	4.83784	5,017,580	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,188.62000	1.18862	1,085,960	10.31	0.00	0	1,00
R2032	On	03/02/2022	Bond Future	9.67	Call			797.58000	0.79758	846,000	9.14	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			3,999.35000	3.99935	3,792,260	9.14	0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.57	Put		4,434.97000	4.43497	4,219,090	8.99	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		647.68000	0.64768	688,150	9.01	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		3,645.46000	3.64546	3,799,470	10.32	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		621.61000	0.62161	558,820	11.06	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call		3,152.29000	3.15229	3,292,150	10.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		1,396.87000	1.39687	1,281,220	10.14	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put		4,213.42000	4.21342	4,001,830	9.07	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		197.08000	0.19708	210,540	8.56	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		2,866.40000	2.86640	2,997,600	10.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		792.99000	0.79299	717,220	10.77	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call		2,528.79000	2.52879	2,649,110	9.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		1,780.39000	1.78039	1,645,200	9.95	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put		4,390.09000	4.39009	4,175,050	9.01	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		106.59000	0.10659	113,940	8.64	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		2,797.33000	2.79733	2,926,370	10.03	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		1,172.48000	1.17248	1,070,980	10.32	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.14	Call		1,887.21000	1.88721	1,984,280	9.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		2,333.78000	2.33378	2,175,340	9.74	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put		6,645.10000	6.64510	6,403,050	8.56	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		2,763.07000	2.76307	2,891,040	10.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		1,621.18000	1.62118	1,493,640	10.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		1,556.60000	1.55660	1,432,290	10.05	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		1,069.68000	1.06968	1,131,570	9.34	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,438.87000	3.43887	3,245,250	9.34	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		8,011.21000	8.01121	7,763,050	8.64	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call		0.00000	0.00000	1,340,330	9.46	2,412,594.00	1,800	90
R2032	On	03/02/2022	Bond Future	9.90	Put		0.00000	0.00000	2,924,150	9.46	5,263,470.00	1,800	90
R2032	On	03/02/2022	Bond Future	10.65	Call		3,606.69000	3.60669	3,759,540	10.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,599.42000	1.59942	1,472,950	10.03	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		2,831.77000	2.83177	2,961,900	10.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,577.89000	1.57789	1,452,510	10.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call		0.00000	0.00000	4,800,640	10.69	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put		0.00000	0.00000	768,480	10.69	691,632.00	900	90
R2032	On	05/05/2022	Bond Future	11.04	Call		4,707.26000	4.70726	4,862,180	10.33	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,423.47000	1.42347	1,320,090	10.33	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		4,630.69000	4.63069	4,784,360	10.30	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		1,970.11000	1.97011	2,050,460	9.49	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.18	Call		5,253.18000	5.25318	5,417,600	10.52	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,451.99000	1.45199	1,347,360	10.30	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,238.66000	1.23866	1,144,780	10.52	0.00	0	78

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/05/2022	Bond Future	11.03	Call		4,668.93000	4.66893	4,823,350	10.31	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,437.66000	1.43766	1,333,780	10.31	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		5,640.41000	5.64041	5,415,010	8.80	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		761.52000	0.76152	794,420	8.80	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		3,370.81000	3.37081	3,192,860	9.49	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		1,038.44000	1.03844	1,075,820	8.67	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		7,406.35000	7.40635	7,590,830	10.62	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,105.07000	1.10507	1,028,230	10.62	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,965.56000	1.96556	2,036,310	9.08	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,382.92000	4.38292	4,192,350	9.08	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,988.42000	1.98842	2,059,550	9.08	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put		10,021.44000	10.02144	9,773,040	8.56	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		335.20000	0.33520	348,120	8.56	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		6,237.70000	6.23770	6,013,760	8.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,350.19000	4.35019	4,160,000	9.08	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		1,943.17000	1.94317	2,012,910	9.07	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,416.16000	4.41616	4,224,580	9.07	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		6,278.93000	6.27893	6,447,610	10.28	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,397.26000	1.39726	1,304,620	10.28	0.00	0	80
Total R2032 Option											8,367,696.00	4,500	15,400
Total For R2032											8,367,696.00	4,500	141,220
R2035	On	04/11/2021	Bond Future			10.51998	90.04870	10.55783	89.80401	11.08	0.00	0	79,800
R2035	On	03/02/2022	Bond Future			10.73165	91.05438	10.77104	90.80727	10.94	0.00	0	
R2035	On	05/05/2022	Bond Future			10.93678	87.65309	10.97775	87.40327	10.91	0.00	0	
R2035	On	04/08/2022	Bond Future			11.15318	88.66787	11.19588	88.41509	10.57	0.00	0	
Total R2035 Future											0.00	0	79,800
R2035	On	04/11/2021	Bond Future	12.52	Call		11,449.38000	11.44938	11,693,550	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1.27000	0.00127	0,750	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		11,501.93000	11.50193	11,746,120	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Put		2,450.95000	2.45095	2,249,270	10.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call		498.90000	0.49890	541,910	10.76	0.00	0	10
R2035	On	04/11/2021	Bond Future	11.20	Call		4,214.70000	4.21470	4,417,520	12.38	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		208.21000	0.20821	166,340	12.38	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call		1,415.15000	1.41515	1,520,450	11.23	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Put		3,226.05000	3.22605	3,004,680	10.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		267.32000	0.26732	290,640	10.49	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put		3,170.85000	3.17085	2,950,620	10.51	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		279.73000	0.27973	304,190	10.51	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		1,087.32000	1.08732	951,980	11.26	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2035	On	04/11/2021	Bond Future	12.51	Put			1.34000	0.00134	0,790	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Call			17,859.54000	17.85954	18,104,230	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			0.00000	0.00000	0,000	14.15	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			7,262.18000	7.26218	7,497,980	13.28	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			31.35000	0.03135	22,460	13.28	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			3,578.74000	3.57874	3,767,980	12.13	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			1,143.69000	1.14369	1,004,300	11.23	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.53	Put			1.21000	0.00121	0,710	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,396.78000	11.39678	11,640,920	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			300.60000	0.30060	245,150	12.13	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			2,596.83000	2.59683	2,390,710	10.71	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			444.72000	0.44472	483,290	10.71	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Call			1,487.11000	1.48711	1,596,460	11.26	0.00	0	40
R2035	On	03/02/2022	Bond Future	10.61	Put			2,877.39000	2.87739	2,715,860	10.78	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call			3,607.65000	3.60765	3,744,820	11.40	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,522.33000	1.52233	1,412,390	11.40	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put			6,004.91000	6.00491	5,781,310	9.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,644.54000	1.64454	1,528,760	11.30	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			3,877.58000	3.87758	3,688,820	10.44	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			1,183.11000	1.18311	1,241,460	10.44	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			7,122.26000	7.12226	7,318,180	12.76	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			946.77000	0.94677	994,320	10.27	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.61	Call			1,860.71000	1.86071	1,946,290	10.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,220.53000	1.22053	1,126,400	11.68	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			4,273.43000	4.27343	4,075,820	10.31	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			987.51000	0.98751	1,037,010	10.31	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			6,400.81000	6.40081	6,588,110	12.51	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			433.70000	0.43370	457,210	9.78	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			3,366.04000	3.36604	3,497,370	11.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,687.28000	1.68728	1,569,520	11.27	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			5,041.19000	5.04119	4,830,070	10.06	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			689.98000	0.68998	725,970	10.06	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			4,813.82000	4.81382	4,976,320	11.88	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			561.48000	0.56148	510,290	12.76	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			4,324.57000	4.32457	4,477,550	11.68	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,741.33000	2.74133	2,583,980	10.83	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			7,324.56000	7.32456	7,090,230	9.53	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			230.58000	0.23058	243,360	9.53	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call			4,108.29000	4.10829	4,256,670	11.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			684.43000	0.68443	624,620	12.51	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/02/2022	Bond Future	11.03	Call		3,287.00000	3.28700	3,416,350	11.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,151.00000	4.15100	4,300,280	11.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		1,285.06000	1.28506	1,187,230	11.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,065.72000	4.06572	4,213,200	11.57	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		1,319.19000	1.31919	1,219,560	11.57	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		1,060.04000	1.06004	975,430	11.88	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		1,978.77000	1.97877	2,068,530	10.83	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Call		4,545.09000	4.54509	4,702,500	11.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put		1,144.80000	1.14480	1,055,100	11.77	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.34	Call		1,160.40000	1.16040	1,217,610	10.42	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put		3,920.31000	3.92031	3,730,410	10.42	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.24	Put		4,364.87000	4.36487	4,165,310	10.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,302.02000	1.30202	1,203,290	11.59	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		1,540.00000	1.54000	1,441,980	11.71	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		5,479.13000	5.47913	5,631,830	11.73	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,525.08000	1.52508	1,427,960	11.73	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		5,395.08000	5.39508	5,546,200	11.70	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,554.83000	1.55483	1,456,130	11.70	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		5,437.18000	5.43718	5,588,980	11.71	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,928.91000	4.92891	4,745,830	10.16	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		2,123.84000	2.12384	2,192,200	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		5,003.24000	5.00324	4,818,820	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		3,241.35000	3.24135	3,338,000	10.48	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,631.81000	3.63181	3,475,680	10.48	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.73	Call		2,148.35000	2.14835	2,217,380	10.15	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call		1,931.90000	1.93190	1,994,970	10.06	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,309.05000	5.30905	5,119,340	10.06	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		9,225.38000	9.22538	8,995,480	9.64	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		642.24000	0.64224	665,120	9.64	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.74	Call		2,173.32000	2.17332	2,243,020	10.16	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,965.81000	4.96581	4,782,060	10.15	0.00	0	
Total R2035 Option											0.00	0	15,43
Total For R2035											0.00	0	95,25
R2037	On	04/11/2021	Bond Future			10.73649	85.71267	10.77423	85.46833	11.57	1,971,391.41	23	120,84
R2037	On	03/02/2022	Bond Future			10.93808	82.41577	10.97730	82.16902	12.01	0.00	0	
R2037	On	05/05/2022	Bond Future			11.14133	83.39100	11.18209	83.14159	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future			11.35762	80.10245	11.40009	79.85014	11.69	0.00	0	
Total R2037 Future											1,971,391.41	23	120,84
R2037	On	04/11/2021	Bond Future	12.82	Call		11,785.51000	11.78551	12,029,440	15.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	12.82	Put		1.01000	0.00101	0,600	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,836.65000	11.83665	12,080,590	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.96000	0.00096	0,560	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		11,734.33000	11.73433	11,978,230	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1.07000	0.00107	0,630	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,051.47000	9.05147	9,292,850	14.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		8.92000	0.00892	5,960	14.45	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		162.01000	0.16201	127,640	13.09	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		4,600.40000	4.60040	4,810,370	13.09	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put		1,250.88000	1.25088	1,155,580	12.70	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,182.80000	4.18280	4,335,310	12.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,234.34000	1.23434	1,140,100	12.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,225.86000	4.22586	4,379,250	12.73	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,218.01000	1.21801	1,124,650	12.73	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,139.88000	4.13988	4,291,330	12.70	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,353.12000	5.35312	5,504,880	12.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,537.73000	1.53773	1,440,080	12.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,395.12000	5.39512	5,547,560	12.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,522.97000	1.52297	1,426,000	12.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,311.21000	5.31121	5,462,280	12.18	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,552.64000	1.55264	1,454,300	12.18	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,093.43000	5.09343	4,907,410	11.14	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Put		5,055.22000	5.05522	4,869,870	11.15	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,021.55000	2.02155	2,087,170	11.13	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,132.15000	5.13215	4,945,460	11.13	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,488.18000	3.48818	3,590,750	11.62	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,370.30000	3.37030	3,220,560	11.62	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Call		2,045.53000	2.04553	2,111,820	11.14	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		8,989.42000	8.98942	8,761,600	10.69	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		696.66000	0.69666	721,150	10.69	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Call		2,069.94000	2.06994	2,136,900	11.15	0.00	0	
Total R2037 Option											0.00	0	1,3!
Total For R2037											1,971,391.41	23	122,1!
R2040	On	04/11/2021	Bond Future			10.89504	87.56280	10.92258	87.37249	12.02	0.00	0	81,5!
R2040	On	03/02/2022	Bond Future			11.09278	84.03634	11.12140	83.84420	12.51	0.00	0	
R2040	On	05/05/2022	Bond Future			11.29173	85.03077	11.32147	84.83663	11.90	0.00	0	
R2040	On	04/08/2022	Bond Future			11.50321	81.51048	11.53421	81.31407	12.17	0.00	0	
Total R2040 Future											0.00	0	81,5!
R2040	On	04/11/2021	Bond Future	12.90	Call		12,074.38000	12.07438	12,264,040	15.94	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/11/2021	Bond Future	12.90	Put		1.90000	0.00190	1,250	15.94	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		12,128.15000	12.12815	12,317,840	15.96	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1.83000	0.00183	1,210	15.96	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		12,020.55000	12.02055	12,210,180	15.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1.98000	0.00198	1,300	15.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,302.32000	1.30232	1,307,830	13.54	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,260.70000	4.26070	4,456,350	13.50	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,337.91000	1.33791	1,341,420	13.50	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,306.08000	4.30608	4,502,740	13.52	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,320.00000	1.32000	1,324,520	13.52	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,351.61000	4.35161	4,549,260	13.54	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,787.01000	1.78701	1,698,590	12.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,528.59000	5.52859	5,635,100	12.88	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,770.27000	1.77027	1,682,640	12.88	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,441.09000	5.44109	5,546,240	12.84	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		6,255.78000	6.25578	6,084,040	11.10	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,120.61000	1.12061	1,143,010	11.10	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		10,744.77000	10.74477	10,898,340	14.99	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,803.91000	1.80391	1,714,920	12.84	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		653.17000	0.65317	612,600	14.99	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		5,484.80000	5.48480	5,590,520	12.86	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		11,037.98000	11.03798	10,847,770	10.78	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		263.89000	0.26389	267,820	10.78	0.00	0	1,20
R2040	On	04/08/2022	Bond Future	11.04	Put		5,440.03000	5.44003	5,287,970	11.75	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,242.62000	2.24262	2,287,470	11.76	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,398.37000	5.39837	5,246,810	11.76	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,191.43000	2.19143	2,235,280	11.74	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,481.65000	5.48165	5,329,090	11.74	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,217.09000	2.21709	2,261,440	11.75	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											0.00	0	85,10
R2044	On	04/11/2021	Bond Future			10.90615	84.46905	10.93358	84.27583	12.50	0.00	0	62,20
R2044	On	03/02/2022	Bond Future			11.09340	81.03318	11.12190	80.83813	13.01	0.00	0	
R2044	On	05/05/2022	Bond Future			11.28139	81.99211	11.31101	81.79497	12.37	0.00	0	
R2044	On	04/08/2022	Bond Future			11.48085	78.56183	11.51171	78.36246	12.65	0.00	0	
Total R2044 Future											0.00	0	62,20
R2044	On	04/11/2021	Bond Future	12.90	Call		12,082.49000	12.08249	12,274,890	17.16	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2.68000	0.00268	1,860	17.16	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		12,135.89000	12.13589	12,328,310	17.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/11/2021	Bond Future	12.91	Put		2.60000	0.00260	1,800	17.19	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,029.04000	12.02904	12,221,410	17.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2.78000	0.00278	1,930	17.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,480.81000	4.48081	4,686,910	14.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,259.21000	1.25921	1,270,260	14.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,387.70000	4.38770	4,591,940	14.12	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,293.81000	1.29381	1,303,000	14.12	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,434.19000	4.43419	4,639,370	14.15	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,276.40000	1.27640	1,286,530	14.15	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,738.05000	1.73805	1,653,740	13.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,660.92000	5.66092	5,774,300	13.44	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,721.81000	1.72181	1,638,050	13.44	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		5,571.50000	5.57150	5,683,770	13.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,754.46000	1.75446	1,669,590	13.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,616.17000	5.61617	5,729,000	13.42	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,389.26000	2.38926	2,439,150	12.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,189.28000	5.18928	5,039,800	12.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,416.56000	2.41656	2,466,980	12.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,148.26000	5.14826	4,999,310	12.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,362.40000	2.36240	2,411,750	12.27	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,230.84000	5.23084	5,080,820	12.27	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	62,28
R2048	On	04/11/2021	Bond Future			10.83941	83.58819	10.86679	83.38913	12.84	0.00	0	168,32
R2048	On	03/02/2022	Bond Future			11.02258	84.52173	11.05106	84.32070	12.67	0.00	0	
R2048	On	05/05/2022	Bond Future			11.19892	81.10630	11.22851	80.90314	12.71	0.00	0	
R2048	On	04/08/2022	Bond Future			11.38367	82.04437	11.41449	81.83881	12.31	0.00	0	
Total R2048 Future											0.00	0	168,32
R2048	On	04/11/2021	Bond Future	12.84	Call		12,379.95000	12.37995	12,578,780	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		3.10000	0.00310	2,870	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		12,433.89000	12.43389	12,632,680	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		3.01000	0.00301	2,740	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		90.88000	0.09088	92,980	12.19	0.00	0	1,05
R2048	On	04/11/2021	Bond Future	10.80	Put		1,589.17000	1.58917	1,487,350	12.94	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		1,102.11000	1.10211	1,199,350	12.94	0.00	0	1,05
R2048	On	04/11/2021	Bond Future	10.30	Put		4,450.97000	4.45097	4,260,190	12.24	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,325.93000	12.32593	12,524,810	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		151.05000	0.15105	159,330	12.24	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		10,178.24000	10.17824	9,978,570	12.52	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	9.60	Call		2.42000	0.00242	1,810	12.52	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		3.19000	0.00319	3,010	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Put		5,190.25000	5.19025	4,993,290	12.19	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,413.83000	4.41383	4,529,960	13.55	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,461.74000	1.46174	1,375,300	13.51	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		144.68000	0.14468	149,600	11.56	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put		4,995.08000	4.99508	4,825,900	12.00	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		943.58000	0.94358	975,430	12.00	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,366.82000	4.36682	4,482,180	13.53	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		1,442.59000	1.44259	1,356,920	13.53	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		245.01000	0.24501	253,730	11.38	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.70	Put		3,966.09000	3.96609	3,813,280	12.30	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,425.33000	1.42533	1,473,550	12.30	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	9.80	Put		9,876.73000	9.87673	9,680,620	11.56	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,423.68000	1.42368	1,338,780	13.55	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,319.94000	4.31994	4,434,530	13.51	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put		8,288.72000	8.28872	8,096,410	11.38	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,485.91000	5.48591	5,600,700	13.55	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,797.77000	1.79777	1,709,400	13.55	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,531.62000	5.53162	5,647,000	13.57	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,780.57000	1.78057	1,692,790	13.57	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,577.42000	5.57742	5,693,390	13.59	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,763.54000	1.76354	1,676,350	13.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,335.06000	5.33506	5,182,220	11.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,374.57000	2.37457	2,427,850	11.86	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,291.72000	5.29172	5,139,440	11.86	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,402.12000	2.40212	2,455,970	11.87	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,248.36000	5.24836	5,096,650	11.87	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,346.90000	2.34690	2,399,620	11.85	0.00	0	
Total R2048 Option											0.00	0	4,70
Total For R2048											0.00	0	173,02
R209	On	04/11/2021	Bond Future			10.48998	69.53554	10.53255	69.29579	12.26	695,355.40	10	34,32
R209	On	03/02/2022	Bond Future			10.67398	70.31210	10.71808	70.06994	12.14	0.00	0	
R209	On	05/05/2022	Bond Future			10.85767	68.00213	10.90338	67.75732	12.10	0.00	0	
R209	On	04/08/2022	Bond Future			11.04733	68.78964	11.09476	68.54193	11.77	0.00	0	
Total R209 Future											695,355.40	10	34,32
R209	On	04/11/2021	Bond Future	12.18	Call		8,433.40000	8.43340	8,671,670	15.40	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		3.90000	0.00390	2,420	15.40	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,479.72000	8.47972	8,718,050	15.42	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
R209	On	04/11/2021	Bond Future	12.19	Put			3.74000	0.00374	2,320	15.42	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			8,387.04000	8.38704	8,625,260	15.39	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Call			440.65000	0.44065	486,700	11.89	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put			2,054.41000	2.05441	1,860,710	11.89	0.00	0	9,2
R209	On	04/11/2021	Bond Future	10.00	Call			143.68000	0.14368	160,190	11.41	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put			3,230.39000	3.23039	3,007,150	11.41	0.00	0	3,1
R209	On	04/11/2021	Bond Future	12.00	Call			7,592.09000	7.59209	7,828,960	15.15	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			8.24000	0.00824	5,360	15.15	0.00	0	9,0
R209	On	04/11/2021	Bond Future	10.50	Call			988.80000	0.98880	1,081,190	12.26	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			1,172.01000	1.17201	1,024,650	12.26	0.00	0	1
R209	On	04/11/2021	Bond Future	9.50	Put			6,171.97000	6.17197	5,933,020	11.09	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			6.35000	0.00635	7,150	11.09	0.00	0	6,0
R209	On	04/11/2021	Bond Future	12.17	Put			4.07000	0.00407	2,540	15.39	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			3,001.64000	3.00164	3,137,940	12.52	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			1,323.26000	1.32326	1,217,400	12.52	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			3,036.93000	3.03693	3,174,190	12.54	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			1,305.72000	1.30572	1,200,820	12.54	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			2,966.51000	2.96651	3,101,840	12.51	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			1,341.01000	1.34101	1,234,180	12.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,466.30000	1.46630	1,365,680	12.65	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			4,233.06000	4.23306	4,377,980	12.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			1,451.24000	1.45124	1,351,350	12.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			4,268.24000	4.26824	4,413,880	12.68	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,436.15000	1.43615	1,336,980	12.68	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			4,197.80000	4.19780	4,341,990	12.65	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			1,790.90000	1.79090	1,859,600	11.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			4,495.46000	4.49546	4,316,450	11.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			1,749.17000	1.74917	1,816,550	11.39	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			4,564.06000	4.56406	4,383,730	11.39	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1,769.96000	1.76996	1,838,010	11.40	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			4,529.65000	4.52965	4,349,990	11.40	0.00	0	
Total R209 Option												0.00	0	27,5
Total For R209												695,355.40	10	61,82
R210	On	04/11/2021	Bond Future			211.61746	211.61746	211.36497	211.36497			0.00	0	1,4
R210	On	03/02/2022	Bond Future			214.03324	214.03324	213.77847	213.77847			0.00	0	
R210	On	05/05/2022	Bond Future			213.75725	213.75725	213.50045	213.50045			0.00	0	
R210	On	04/08/2022	Bond Future			216.40891	216.40891	216.14916	216.14916			0.00	0	
Total R210 Future												0.00	0	1,4
Total For R210												0.00	0	1,4

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R212	On	04/11/2021	Bond Future			175.33411	175.33411	175.29388	175.29388			0.00	0	4,60
Total R212 Future												0.00	0	4,60
Total For R212												0.00	0	4,60
R213	On	04/11/2021	Bond Future			9.66344	85.22385	9.69618	85.04729		9.73	681,790.80	8	10,40
R213	On	03/02/2022	Bond Future			9.87083	86.17565	9.90495	85.99739		9.52	0.00	0	
R213	On	05/05/2022	Bond Future			10.07277	83.66256	10.10832	83.48243		9.39	0.00	0	
R213	On	04/08/2022	Bond Future			10.28720	84.63480	10.32433	84.45253		9.09	0.00	0	
Total R213 Future												681,790.80	8	10,40
R213	On	04/11/2021	Bond Future	11.10	Call			7,145.73000	7.14573	7,319,640	11.49	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			8.06000	0.00806	5,410	11.49	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,193.33000	7.19333	7,367,340	11.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			7.71000	0.00771	5,160	11.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,098.12000	7.09812	7,271,930	11.48	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			8.43000	0.00843	5,680	11.48	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			734.82000	0.73482	682,940	10.21	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			2,185.91000	2.18591	2,270,060	9.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,691.93000	1.69193	1,597,820	9.52	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			4,207.00000	4.20700	4,057,810	8.70	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,197.49000	1.19749	1,122,100	9.74	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			1,543.92000	1.54392	1,611,330	9.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,304.62000	2.30462	2,193,770	9.32	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,215.73000	6.21573	6,049,030	8.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			447.12000	0.44712	472,400	8.62	0.00	0	20
R213	On	03/02/2022	Bond Future	10.60	Call			4,260.85000	4.26085	4,387,230	10.21	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,378.87000	1.37887	1,296,160	9.65	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			1,136.32000	1.13632	1,189,130	9.12	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,854.21000	2.85421	2,728,760	9.12	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			7,127.66000	7.12766	6,956,960	8.54	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			532.12000	0.53212	561,190	8.70	0.00	0	40
R213	On	03/02/2022	Bond Future	10.25	Call			2,972.72000	2.97272	3,075,590	9.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,760.86000	1.76086	1,664,640	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,127.86000	2.12786	2,210,670	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,737.51000	1.73751	1,642,060	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			2,070.80000	2.07080	2,152,070	9.49	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			183.76000	0.18376	195,320	8.50	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call			2,644.71000	2.64471	2,740,260	9.65	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call			2,709.04000	2.70904	2,806,070	9.67	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,340.99000	1.34099	1,259,760	9.67	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put			4,509.25000	4.50925	4,356,270	8.62	0.00	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
R213	On	03/02/2022	Bond Future	9.96	Put		1,784.24000	1.78424	1,687,250	9.49	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		118.34000	0.11834	125,900	8.54	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		2,099.34000	2.09934	2,181,380	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		4,536.96000	4.53696	4,666,770	10.31	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		666.67000	0.66667	618,220	10.31	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		1,386.37000	1.38637	1,374,590	10.03	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,054.99000	4.05499	4,224,110	10.05	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,372.00000	1.37200	1,360,990	10.05	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		3,986.84000	3.98684	4,154,420	10.02	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,400.88000	1.40088	1,388,330	10.02	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,020.87000	4.02087	4,189,220	10.03	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,849.60000	1.84960	1,900,010	8.86	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,014.75000	4.01475	3,882,890	8.86	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,870.18000	1.87018	1,921,070	8.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,984.65000	3.98465	3,853,270	8.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,829.15000	1.82915	1,879,090	8.85	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,045.01000	4.04501	3,912,680	8.85	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											681,790.80	8	13,25
R214	On	04/11/2021	Bond Future			10.88027	66.18397	10.91780	65.96926	13.08	0.00	0	17,65
R214	On	03/02/2022	Bond Future			11.06541	66.92314	11.10435	66.70627	12.93	0.00	0	
R214	On	05/05/2022	Bond Future			11.24373	64.43480	11.28409	64.21559	12.94	0.00	0	
R214	On	04/08/2022	Bond Future			11.43022	65.17987	11.47215	64.95801	12.57	0.00	0	
Total R214 Future											0.00	0	17,65
R214	On	04/11/2021	Bond Future	12.47	Call		7,985.53000	7.98553	8,197,790	16.64	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		7.67000	0.00767	5,220	16.64	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,031.41000	8.03141	8,243,760	16.66	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		7.39000	0.00739	5,030	16.66	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,939.58000	7.93958	8,151,770	16.62	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		7.95000	0.00795	5,430	16.62	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		2,922.57000	2.92257	3,104,970	13.58	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,366.53000	1.36653	1,332,060	13.58	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		2,956.98000	2.95698	3,141,050	13.60	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,347.56000	1.34756	1,314,760	13.60	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		2,991.55000	2.99155	3,177,130	13.62	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,328.82000	1.32882	1,297,530	13.62	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,626.14000	1.62614	1,529,770	13.67	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,002.72000	4.00272	4,124,070	13.64	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,658.70000	1.65870	1,560,840	13.64	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022	Bond Future	11.74	Call		4,037.33000	4.03733	4,159,520	13.65	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,642.34000	1.64234	1,545,320	13.65	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,072.03000	4.07203	4,194,870	13.67	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,830.58000	1.83058	1,889,240	12.08	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,458.87000	4.45887	4,295,670	12.08	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,787.68000	1.78768	1,845,140	12.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,528.73000	4.52873	4,364,330	12.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,808.95000	1.80895	1,867,000	12.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,493.58000	4.49358	4,329,770	12.07	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,6€
Total for Bond											12,762,884.41	4,551	1,094,9€
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R212									0.00	0	
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			793.05600	793.05600	791.61800	791.61800			7,930,560.00	1	95
GOVI On 03/02/2022 GOVI			801.91300	801.91300	800.46200	800.46200			0.00	0	
GOVI On 05/05/2022 GOVI			811.38700	811.38700	809.92200	809.92200			0.00	0	
GOVI On 04/08/2022 GOVI			821.15500	821.15500	819.67300	819.67300			0.00	0	
Total GOVI Future									7,930,560.00	1	95
GOVI On 04/11/2021 GOVI	728.41	Call			632,080.00000	63.20800	646,460,000		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			631,980.00000	63.19800	646,360,000		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			632,180.00000	63.21800	646,560,000		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			77,220.00000	7.72200	91,730,000		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			77,120.00000	7.71200	91,630,000		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			77,020.00000	7.70200	91,530,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			216,720.00000	21.67200	231,370,000		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			216,920.00000	21.69200	231,570,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			216,820.00000	21.68200	231,470,000		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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/08/2022	GOVI	819.28	Call			3,930.00000	0.39300	18,750,000		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			4,130.00000	0.41300	18,950,000		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			4,030.00000	0.40300	18,850,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												7,930,560.00	1	95
Total for GOVI												7,930,560.00	1	95
AL37	On	04/11/2021	Index Future			802.20600	802.20600	802.13300	802.13300			0.00	0	
AL37	On	03/02/2022	Index Future			811.16500	811.16500	811.09400	811.09400			0.00	0	
AL37	On	05/05/2022	Index Future			820.74900	820.74900	820.68000	820.68000			0.00	0	
AL37	On	04/08/2022	Index Future			830.62900	830.62900	830.56100	830.56100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			910.26000	910.26000	908.20800	908.20800			0.00	0	
AL7T	On	03/02/2022	Index Future			920.42500	920.42500	918.35400	918.35400			0.00	0	
AL7T	On	05/05/2022	Index Future			931.30100	931.30100	929.20800	929.20800			0.00	0	
AL7T	On	04/08/2022	Index Future			942.51200	942.51200	940.39500	940.39500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			803.07600	803.07600	801.56500	801.56500			0.00	0	1
ALBI	On	03/02/2022	Index Future			812.04500	812.04500	810.52000	810.52000			0.00	0	
ALBI	On	05/05/2022	Index Future			821.64000	821.64000	820.09900	820.09900			0.00	0	
ALBI	On	04/08/2022	Index Future			831.53100	831.53100	829.97200	829.97200			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			295.82700	295.82700	295.45800	295.45800			0.00	0	50
IGOV	On	03/02/2022	Index Future			299.20400	299.20400	298.83200	298.83200			0.00	0	
IGOV	On	05/05/2022	Index Future			302.81200	302.81200	302.43600	302.43600			0.00	0	
IGOV	On	04/08/2022	Index Future			306.52800	306.52800	306.14800	306.14800			0.00	0	
Total IGOV Future												0.00	0	50
Total For IGOV												0.00	0	50
Total for Index												0.00	0	62
JIBAR f	On	20/10/2021	Jibar Future			3.69500	96.30500	3.69500	96.30500			0.00	0	
JIBAR f	On	17/11/2021	Jibar Future			3.73500	96.26500	3.73000	96.27000			0.00	0	50,00
JIBAR f	On	15/12/2021	Jibar Future			3.89000	96.11000	3.88500	96.11500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			3.95000	96.05000	3.93000	96.07000			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.17000	95.83000	4.15000	95.85000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 16/03/2022 Jibar Future			4.20500	95.79500	4.19500	95.80500			0.00	0	
JIBAR F On 15/06/2022 Jibar Future			4.75000	95.25000	4.72000	95.28000			0.00	0	47
JIBAR F On 21/09/2022 Jibar Future			4.94500	95.05500	4.88500	95.11500			0.00	0	
JIBAR F On 21/12/2022 Jibar Future			5.48000	94.52000	5.46000	94.54000			0.00	0	6
JIBAR F On 15/03/2023 Jibar Future			5.64000	94.36000	5.60000	94.40000			0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.13500	93.86500	6.09500	93.90500			0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.29500	93.70500	6.26500	93.73500			0.00	0	
Total Jibar Future									0.00	0	50,54
Total For JIBAR FUTURE									0.00	0	50,54
Total for Jibar									0.00	0	50,54
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 :									20,693,444.41	4,552	1,147,16
ABCPI On 07/12/2023 Spot Bond			2.12000	319.27534	2.12000	319.14598			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.30571			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.94933			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.52918	9.65000	102.50278			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.54044			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.26813			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.98500			0.00	0	
Total ABFN14 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 ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.64587				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.37067				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.12998				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.32254				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.77956				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.93209				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.36191				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.12097				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.19152				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.13457				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.70096				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.40283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.96881				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.89042				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.49109				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.64688				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.16409				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.97785				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.39991				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.78796				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.58857				0.00	0	590,000,00
Total ABFN41 SPOT										0.00	0	590,000,00
Total For ABFN41										0.00	0	590,000,00
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.84856				0.00	0	300,000,00
Total ABFN42 SPOT										0.00	0	300,000,00
Total For ABFN42										0.00	0	300,000,00
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.08809				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	

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 14/10/2024 Spot Bond					0.00000	101.11944				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.14189				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.10092				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.51360				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.53864				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.19805				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.01140				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.10376				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.86715				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.61476				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.27077				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.35390				0.00	0	
Total ABJ03 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 ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.86990				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			2.90000	2.90000	2.90000	153.22323				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	127.98469	100.00000	127.59813				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.03000	7.03000	7.03000	142.76169				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	24.56043	100.00000	24.49695				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.63000	2.63000	2.63000	152.84017				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.61500	3.61500	3.61500	201.10500				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.42500	4.42500	4.42500	228.27392				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.77000	6.77000	6.77000	102.01175				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.58000	7.58000	7.58000	115.37281				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.93000	106.58719	4.93000	106.57308				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.30000	108.60339	5.30000	108.58795				0.00	0	

Contract 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			6.96500	116.19236	6.96500	116.17074				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.84500	117.55571	7.84500	117.53113				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.74000	107.79536	5.74000	107.77851				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.99500	103.80314	7.99500	103.78067				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.95497	100.00000	10.93046				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.44000	323.71358	1.44000	323.58839				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.28500	174.46005	0.28500	174.39808				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.45500	10.45500	10.45500	103.63576				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.24658				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.23904				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.23101				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	99.93173				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.23856				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.23856				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.24503				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.24503				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.82749				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	170.16898				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.22647				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.32303				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.78474				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.83456				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.89627				0.00	0	
Total AGL01 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 AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.27443				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.55516				0.00	0	300,000,00
Total AGL03 SPOT										0.00	0	300,000,00
Total For AGL03										0.00	0	300,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	102.64074				0.00	0	90,000,00
Total AGT01 SPOT										0.00	0	90,000,00
Total For AGT01										0.00	0	90,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.53598				0.00	0	10,000,00
Total AGT02 SPOT										0.00	0	10,000,00
Total For AGT02										0.00	0	10,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.27089				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.33457				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.10430				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.14626				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			7.88000	106.53143	7.88000	100.20566				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.20938				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.41974				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.68256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.95693				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.63192				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.46000	107.11772	6.46000	107.09922				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.59191				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.66621				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.71190				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.37221				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.81772				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.15505				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.66613				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.71181				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6D On 21/08/2024 Spot Bond					0.00000	101.03090				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.79000				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.62044				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.68898				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.67185				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.73465				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.71296				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.12186				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.06502				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.51500	111.08465	7.51500	111.06226				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.92000	106.34706	7.92000	106.32462				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.62500	94.75737	11.62500	94.72828				0.00	0	
Total AIR05 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 AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.58500	183.89166	5.58500	183.80009			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.25929			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.76282			0.00	0	100,000,00
Total APF06 SPOT									0.00	0	100,000,00
Total For APF06									0.00	0	100,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.27488			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.30425			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.42800			0.00	0	
Total APF10 SPOT									0.00	0	
Total For APF10									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.14606			0.00	0	
Total APF14 SPOT									0.00	0	
Total For APF14									0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.75028			0.00	0	
Total APF15 SPOT									0.00	0	
Total For APF15									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.05553			0.00	0	
Total APF16 SPOT									0.00	0	
Total For APF16									0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.77500	243.45250	4.77500	243.33653			0.00	0	
Total ASN022 SPOT									0.00	0	
Total For ASN022									0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.79000	220.55855	4.79000	220.45337			0.00	0	
Total ASN037 SPOT									0.00	0	
Total For ASN037									0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.26000	173.91238	1.26000	173.84596			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.30500	173.88719	1.30500	173.82058				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.48500	191.18848	4.48500	191.09873				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.26476				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.06090				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.04000	108.20575	5.04000	108.15351				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.20716				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.21027				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.22733				0.00	0	3,300,00
Total ASN204 SPOT										0.00	0	3,300,00
Total For ASN204										0.00	0	3,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 24/08/2025 Spot Bond					0.00000	100.91682				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.51069				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.26401				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.20438				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.76861				0.00	400,000,000	100,000,000
Total ASN278 SPOT										0.00	400,000,000	100,000,000
Total For ASN278										0.00	400,000,000	100,000,000
ASN27 On 20/08/2048 Spot Bond					0.00000	100.72717				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.66393				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.34752				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.10923				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.22419				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.48711				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.08500	4.08500	4.08500	106.73295				0.00	0	
Total ASN318 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 ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			4.95500	4.95500	4.95500	97.47308				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.21233				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.24232				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.88322				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.47697				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.15000	106.70710	5.15000	106.65526				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.22794				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.20710				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.21187				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.21847				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.21847				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.55383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.26199				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.21427				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.22222				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	101.04565				0.00	0	60,000,00
Total ASN381 SPOT										0.00	0	60,000,00
Total For ASN381										0.00	0	60,000,00
ASN381 On 15/03/2022 Spot Bond					0.00000	100.29731				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.29731				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.79010				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.21616				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.65121				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.26158				0.00	400,000,000	100,000,00
Total ASN399 SPOT										0.00	400,000,000	100,000,00
Total For ASN399										0.00	400,000,000	100,000,00
ASN399 On 20/12/2024 Spot Bond					0.00000	100.21465				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41: On 20/12/2024 Spot Bond					0.00000	100.25248				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.42465				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	103.78399				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.17232				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.17772				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.25200				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.94939				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.94099				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.12512				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.13606				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	101.58589				0.00	0	
Total ASN469 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 ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.00227				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.91300				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.07297				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.20534				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.42261				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	110.33245				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.97751				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.20464				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.27484				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.27484				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.19939				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.27500	101.46539	9.27500	101.44026				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.45500	101.20856	8.45500	101.18566				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.00500	99.76255	9.00500	99.73854				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.00500	99.76255	9.00500	99.73854				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	101.60883	9.10000	101.58426				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	101.94771	11.05000	101.91792				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	101.93904	11.00000	101.90938				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	101.85233	10.50000	101.82401				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	101.85233	10.50000	101.82401				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.00018				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.97606				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 28/11/2022 Spot Bond					0.00000	100.98298				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.86968	10.60000	101.84110				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.23810	10.47000	101.81888				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.86101	10.55000	101.83256				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.95427				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.15813				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.44976				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.29980				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.20713				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.23727				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.87797				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.81027				0.00	0	
Total ASN585 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 ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.39119				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	100.65496				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	101.58213	9.22000	101.55722				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	99.90590				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.25925				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	101.02048				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.13946				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.68133				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.95973				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	101.19071				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.07549				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	101.07424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	100.21497				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 28/02/2024 Spot Bond					0.00000	100.69634				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/05/2023 Spot Bond					0.00000	101.10563				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 21/12/2026 Spot Bond					0.00000	100.20337				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 25/11/2021 Spot Bond					0.00000	100.54487				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN626 On 28/02/2024 Spot Bond					0.00000	100.69449				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 02/04/2026 Spot Bond					0.00000	100.00015				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	100.24876				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	100.27340				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.51592				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64: On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.19516				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.37702				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.94364				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64: On 20/10/2021 Spot Bond					0.00000	100.95279				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65: On 22/10/2021 Spot Bond					0.00000	101.21931				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65: On 27/10/2021 Spot Bond					0.00000	100.88326				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65: On 29/10/2021 Spot Bond					0.00000	101.89400				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.07066				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	100.66205				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.66623				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.65605				0.00	0	
Total ASN662 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 ASN662										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.67158				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.66175				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.62110				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/11/2021 Spot Bond					0.00000	100.59548				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.81148				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 18/11/2021 Spot Bond					0.00000	100.60842				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.00017				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.53453				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.03140				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.50888				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.26172				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.27302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.57683				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.56639				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.07347				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.47874				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.49061				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.41877				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.47379				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.84458				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.31937				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.18177				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.09436				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71 On 10/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				300,000,000,000.00	23,000,000,000	91,000,000,000
Total ASN712 SPOT										10,000,000,000,000.00	23,000,000,000	91,000,000,000
Total For ASN712										10,000,000,000,000.00	23,000,000,000	91,000,000,000
ASN71 On 04/05/2024 Spot Bond					0.00000	100.25442				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71 On 19/08/2023 Spot Bond					0.00000	100.21925				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71 On 31/03/2032 Spot Bond					0.00000	100.11261				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71 On 15/09/2033 Spot Bond					0.00000	100.11754				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,900,000,000
Total ASN717 SPOT										0.00	0	6,900,000,000
Total For ASN717										0.00	0	6,900,000,000
ASN71 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,800,000,000
Total ASN718 SPOT										0.00	0	4,800,000,000
Total For ASN718										0.00	0	4,800,000,000
BAW21 On 24/03/2022 Spot Bond			3.78400	102.83512	3.78400	102.82465				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.30287	9.30000	100.27839				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	101.58532				0.00	0	3,000,000,000
Total BAW22 SPOT										0.00	0	3,000,000,000
Total For BAW22										0.00	0	3,000,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	100.67671				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.64318				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	100.45551			0.00	0	
Total BAW30 SPOT									0.00	0	
Total For BAW30									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.05057			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.60500	99.01970	6.60500	99.00212			0.00	0	
Total BAW33 SPOT									0.00	0	
Total For BAW33									0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.99191			0.00	0	100,000,00
Total BAW34 SPOT									0.00	0	100,000,00
Total For BAW34									0.00	0	100,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.71507			0.00	0	
Total BAW35 SPOT									0.00	0	
Total For BAW35									0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.34236			0.00	0	200,000,00
Total BAW36 SPOT									0.00	0	200,000,00
Total For BAW36									0.00	0	200,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.04609			0.00	0	
Total BAYA57 SPOT									0.00	0	
Total For BAYA57									0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.08510			0.00	0	
Total BAYA64 SPOT									0.00	0	
Total For BAYA64									0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.66000	8.66000	8.66000	103.59183			0.00	0	
Total BAYA67 SPOT									0.00	0	
Total For BAYA67									0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.06500	11.06500	11.06500	103.99331			0.00	0	
Total BAYA72 SPOT									0.00	0	
Total For BAYA72									0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.08820			0.00	0	
Total BAYA73 SPOT									0.00	0	
Total For BAYA73									0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.02613			0.00	0	

Contract 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	100.08698				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.08720				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.09032				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.29490				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.08784				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.10681				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.09059				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.08724				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.08990				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.08431				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.08972				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	100.08515				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.09002				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.08736				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.29577				0.00	0	300,000,00
Total BAYA89 SPOT										0.00	0	300,000,00
Total For BAYA89										0.00	0	300,000,00
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.08742				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.08251				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000,00
Total BAYA92 SPOT										0.00	0	7,500,000,00
Total For BAYA92										0.00	0	7,500,000,00
BAYA93 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000,00
Total BAYA93 SPOT										0.00	0	8,000,000,00
Total For BAYA93										0.00	0	8,000,000,00
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.10312				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.31640				0.00	0	500,000,00
Total BAYB15 SPOT										0.00	0	500,000,00
Total For BAYB15										0.00	0	500,000,00
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.10609				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.10389				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.33667				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.10939				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,000,000,00
Total BAYB21 SPOT										0.00	0	1,000,000,00
Total For BAYB21										0.00	0	1,000,000,00
BD0302 On 18/04/2028 Spot Bond			8.01000	8.01000	8.01000	104.29525				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.07798				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.04961				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.42612				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.85253				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.34452				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.04782				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.38414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.45000	104.80341	7.45000	104.78224				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.62522				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.56241				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.35029				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.83550				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.79728				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.53315				0.00	0	350,000,00
Total BGL18 SPOT										0.00	0	350,000,00
Total For BGL18										0.00	0	350,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.48802				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.48582				0.00	0	2,358,185,10
Total BGT01 SPOT										0.00	0	2,358,185,10
Total For BGT01										0.00	0	2,358,185,10
BID08 On 30/06/2022 Spot Bond					0.00000	100.51633				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.73781				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID10 On 15/11/2023 Spot Bond					0.00000	101.21019				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.20000	110.35075	6.20000	110.33243				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.37666				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.91359				0.00	0	1,000,000,00
Total BID13 SPOT										0.00	0	1,000,000,00
Total For BID13										0.00	0	1,000,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.87900				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.99940				0.00	0	10,000,00
Total BID15 SPOT										0.00	0	10,000,00
Total For BID15										0.00	0	10,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.17396				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.86728				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.49100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.27300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.17800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.02600				0.00	0	
Total BNPP09 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 BNPP09										0.00	0	
BNPP1: On 01/12/2021 Spot Bond					0.00000	100.43018				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1: On 18/02/2022 Spot Bond					0.00000	100.57307				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.08775				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.71951				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.64032				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.37179				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.80351				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	101.23451				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.94437				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	99.90416				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	99.98682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.83778				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.87668				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.91050				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2022 Spot Bond					0.00000	100.54178				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF31 On 24/08/2024 Spot Bond					0.00000	100.64559				0.00	0	200,000,00
Total BPPF32 SPOT										0.00	0	200,000,00
Total For BPPF32										0.00	0	200,000,00
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.91314				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.02736				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.54469				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.50500	111.55780	7.50500	111.53535				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.73500	112.87348	7.73500	112.85008				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT03 On 15/03/2025 Spot Bond			8.44000	108.59168	8.44000	108.56688				0.00	0	460,000,00
Total CCT03 SPOT										0.00	0	460,000,00
Total For CCT03										0.00	0	460,000,00
CCT04 On 17/07/2027 Spot Bond			9.77500	103.89496	9.77500	103.08382				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.40047				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.16007				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.73934				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.79128				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.59586				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.69523				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.78852	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	99.85971				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.23000	107.78739	7.23000	107.76625				0.00	0	
Total CLN362 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 CLN362										0.00	0	
CLN362 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	
CLN364 On 20/03/2024 Spot Bond			8.70700	109.80469	8.70700	120.50700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.25348				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	101.18698				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.04108				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	99.52146	10.98000	99.49209				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 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	
CLN380 On 20/09/2024 Spot Bond			6.50000	115.17351	6.50000	118.23100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 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	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.22417				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.80197				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.79530				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN457 On 31/01/2022 Spot Bond			1.23000	173.92917	1.23000	173.86291				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN457 On 31/01/2025 Spot Bond			5.33000	140.43170	5.33000	140.36283				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN457 On 31/01/2025 Spot Bond			5.77000	138.51458	5.77000	138.44503				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN458 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	100.79220				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.64075				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.66173				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.66000	102.06197	6.66000	102.04388				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.52461				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.15952				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.30908				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN472 On 19/11/2022 Spot Bond					0.00000	100.86310				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	90.98059	100.00000	90.76448				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.63657				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.15500	103.81464	6.15500	103.79730				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.46000	103.79506	6.46000	103.77713				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.30830				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.26173				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.59705				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.86000	109.20096	6.86000	109.18062				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.37367				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	99.89068				0.00	0	
Total CLN501 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 CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.88397				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.32342				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.64763				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.43852				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.25409				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	96.14994				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.53845	9.96000	100.51147				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	104.30676	10.01000	104.27892				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.69423				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.51622	9.60000	97.87526				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.33441				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.58706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.64812	9.20000	100.62312				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.84091				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.48932				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.92270				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.91304				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.68646				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.33441				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.24319				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.27269				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.23500	105.68825	9.23500	105.66232				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.20521				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/01/2023 Spot Bond					0.00000	101.09111				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.45161				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.98900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.56346				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.46759				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.70500	106.34284	8.70500	106.31822				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.75500	104.03953	8.75500	104.01492				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.84500	108.45691	8.84500	108.43140				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.31508				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.82322				0.00	0	
Total CLN556 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 CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.82991				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.66668				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.60941				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	121.92700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.88196				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.89381	10.19000	103.88342				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.70500	108.94475	8.70500	108.91952				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.88310				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.61468				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	104.05683				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.45437				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.83050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.93500	107.46653	8.93500	107.44100				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.87319				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.83491				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.30497				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.26577				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	101.21988				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.00014				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.86823				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.53019				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.34066				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	101.10433				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	100.50155				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.53889				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.38791				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.29127				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.22240				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.17533				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.98711				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.75000	144.10266	3.75000	116.20564				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.65555				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.10450				0.00	0	120,000,00
Total CLN595 SPOT										0.00	0	120,000,00
Total For CLN595										0.00	0	120,000,00
CLN596 On 24/11/2024 Spot Bond					0.00000	100.65555				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.28993				0.00	0	
Total CLN597 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 CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.00014				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.35403				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.22240				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.22240				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.62400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.40530				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.86556				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.78675				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.09386				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.26220				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.66034				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	104.01080	9.32000	103.98492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.08554				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.89584				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.42779				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.63757				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.51539				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.10804				0.00	0	60,000,00
Total CLN615 SPOT										0.00	0	60,000,00
Total For CLN615										0.00	0	60,000,00
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.67009				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.71851				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.50153				0.00	0	140,000,00
Total CLN619 SPOT										0.00	0	140,000,00
Total For CLN619										0.00	0	140,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	100.99958				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	100.99594				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 28/04/2022 Spot Bond					0.00000	101.01899				0.00	0	170,000,00
Total CLN622 SPOT										0.00	0	170,000,00
Total For CLN622										0.00	0	170,000,00
CLN62(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	
CLN62(On 25/01/2023 Spot Bond					0.00000	101.11023				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			6.47000	104.86036	6.47000	104.84221				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	100.83584				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	90.71136				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			12.10000	62.66782	12.10000	83.27065				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2022 Spot Bond					0.00000	100.72643				0.00	0	150,000,00
Total CLN629 SPOT										0.00	0	150,000,00
Total For CLN629										0.00	0	150,000,00
CLN63(On 19/08/2025 Spot Bond			9.40500	101.49511	9.40500	101.46976				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	100.83210				0.00	0	
Total CLN631 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 CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.68664				0.00	0	100,000,00
Total CLN632 SPOT										0.00	0	100,000,00
Total For CLN632										0.00	0	100,000,00
CLN632 On 09/10/2034 Spot Bond					0.00000	99.86636				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.85331				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.72031				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.63181				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.82835				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.88477				0.00	0	110,000,00
Total CLN638 SPOT										0.00	0	110,000,00
Total For CLN638										0.00	0	110,000,00
CLN638 On 12/08/2022 Spot Bond					0.00000	100.76509				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.90328				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.11068				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.63523				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.21819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.05461				0.00	0	130,000,00
Total CLN646 SPOT										0.00	0	130,000,00
Total For CLN646										0.00	0	130,000,00
CLN646 On 18/12/2024 Spot Bond					0.00000	100.21857				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.82835				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.54423				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.82835				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.66568				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.82835				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	100.27145				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.79982				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN658 On 20/06/2025 Spot Bond					0.00000	100.87718				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.25100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 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	
CLN663 On 20/12/2024 Spot Bond					0.00000	114.45500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.72900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.87069				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.00023				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.99313				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	106.04462				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.80633				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.62935				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.91577				0.00	0	
Total CLN671 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 CLN671										0.00	0	
CLN67: On 09/03/2022 Spot Bond					0.00000	100.38796				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.25785	145.23550	4.25785	117.97449				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.25785	145.23550	4.25785	117.97525				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.93449				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.98440				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	100.20794				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 28/02/2023 Spot Bond					0.00000	100.94180				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	100.95071				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.39481				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.19889				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.20452				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	101.11757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.24305				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.24283				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.21322				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.10089				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.21332				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.02009				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	84.90295				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	83.35124				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.58848				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.48034				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.74975				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.98142				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.60020				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.30456				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.48056				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.84051				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.00934				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.32298				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.20814				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	81.93727				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	82.18443				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.29457				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.72164				0.00	0	
Total CLN713 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 CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.20955				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.20955				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.20955				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.95993				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.29164				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.94103				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.26850				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.45366				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.99020				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.19235				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.19235				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.19235				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.19586				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.19586				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.19586				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.53269				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.59043				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.24143				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.29734				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.94547				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	94.24543				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.24887				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN738 On 20/12/2023 Spot Bond					0.00000	100.26016				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.00400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.84129				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.81585				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.07483				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.95200				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.19415				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.42866				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.66039				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.21327				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.15638				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.32013				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.03995				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 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	
CLN75 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	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.29174				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	100.35097				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 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	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.37177				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.36073				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.96111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.95297				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.93807				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	92.52114				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	101.29174				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.19237				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.12299				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond			6.71000	6.71000	6.71000	99.79128				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 18/04/2028 Spot Bond			8.01000	104.31763	8.01000	104.29525				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.76000	110.86847	7.76000	110.84541				0.00	0	17,160,000.00
Total COJ05 SPOT										0.00	0	17,160,000.00
Total For COJ05										0.00	0	17,160,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
COJ08 On 22/06/2026 Spot Bond			9.98500	108.67326	9.98500	108.64433			1,278,754,986,000.00	128,067,600	64,033,80
Total COJ08 SPOT									1,278,754,986,000.00	128,067,600	64,033,80
Total For COJ08									1,278,754,986,000.00	128,067,600	64,033,80
COJG0 On 09/06/2024 Spot Bond			6.75000	111.53801	6.75000	111.51778			0.00	0	55,560,000,00
Total COJG01 SPOT									0.00	0	55,560,000,00
Total For COJG01									0.00	0	55,560,000,00
COT01 On 03/04/2023 Spot Bond			7.29500	102.57572	7.29500	102.55553			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			11.76500	93.08343	11.76500	93.05421			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			10.35500	98.89285	10.35500	98.86557			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			9.66000	9.66000	9.66000	107.44754			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.75007			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.21897			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.39639			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.52490			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.62158			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.47163			0.00	0	200,000,00
Total DSY02 SPOT									0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY02									0.00	0	200,000,00
DSY03 On 21/11/2024 Spot Bond			9.10500	9.10500	9.10500	107.46322			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.07115			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.67192			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.73000	105.32880	6.73000	105.30987			0.00	0	
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	39.95720	100.00000	39.86926			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	39.95720	100.00000	39.86926			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.24000	106.49554	7.24000	106.47495			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.24190	9.69000	101.21586			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.24190	9.69000	101.21586			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.80000	93.07186	11.80000	93.04286			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	101.29350	10.10000	101.26638			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.29350	10.10000	101.26638			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	100.53236			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.95541			0.00	0	
Total DVF22 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 DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.25449				0.00	0	700,000,00
Total DVF22B SPOT										0.00	0	700,000,00
Total For DVF22B										0.00	0	700,000,00
DVF22I On 24/10/2022 Spot Bond					0.00000	101.14600				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.81611				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.80066				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.67271				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.50243				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2I On 31/05/2024 Spot Bond					0.00000	98.44352				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2I On 31/05/2026 Spot Bond					0.00000	100.90011				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2I On 31/01/2023 Spot Bond					0.00000	100.86442				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2I On 31/01/2025 Spot Bond					0.00000	96.53609				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2I On 31/01/2027 Spot Bond					0.00000	100.91416				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3I On 21/08/2023 Spot Bond					0.00000	100.89280				0.00	0	1,300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB30 SPOT										0.00	0	1,300,000,00
Total For DVFB30										0.00	0	1,300,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.75176				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.86500	102.24629	5.86500	102.23028				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.77000	107.61723	6.77000	107.59744				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.03500	109.48629	5.03500	109.43320				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.04000	96.06505	5.04000	96.01867				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	136.10604	2.25000	136.05046				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.75500	148.75303	3.75500	148.68631				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.76800	134.82729	3.76800	134.76677				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.81000	130.49654	3.81000	130.43783				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.67500	113.37869	4.67500	113.32497				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.01000	98.18999	5.01000	98.14267				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36/12 On 31/01/2036 Spot Bond			2.25000	136.10604	2.25000	136.05046				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	164.00636				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	161.38017				0.00	0	16,627,292,00
Total ELN002 SPOT										0.00	0	16,627,292,00
Total For ELN002										0.00	0	16,627,292,00
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	124.79563				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.79111				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	121.90304				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	113.25889				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	114.47888				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.88616				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	109.62727				0.00	0	
Total ELN013 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 ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.46551				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.44000	105.55902	9.44000	105.53257				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			11.21500	11.21500	11.21500	98.11614				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.56500	11.56500	11.56500	102.41150				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.50500	105.17062	9.50500	104.13581				0.00	0	660,000,00
Total EMM06 SPOT										0.00	0	660,000,00
Total For EMM06										0.00	0	660,000,00
EMM07 On 10/07/2027 Spot Bond			9.50500	9.50500	9.50500	104.89010				0.00	0	680,000,00
Total EMM07 SPOT										0.00	0	680,000,00
Total For EMM07										0.00	0	680,000,00
EMM07 On 17/07/2032 Spot Bond			11.67500	11.67500	11.67500	77.64343				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.75500	10.75500	10.75500	102.82749				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.67500	11.67500	11.67500	97.04394				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.44373				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.39846				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.32271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.31443				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.80828				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.51539				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.56386				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.42402				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 10/11/2021 Spot Bond					0.00000	100.82326				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC47 On 12/03/2022 Spot Bond					0.00000	100.31155				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.45327				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.46584				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	101.17981				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.38327				0.00	0	200,000.00
Total EQT005 SPOT										0.00	0	200,000.00
Total For EQT005										0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT006 On 30/10/2023 Spot Bond					0.00000	101.01300				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.17861				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.72699				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.69428				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.77925				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.70081				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.73347				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.68386				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.66814				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.76613				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.12000	106.73263	6.12000	106.71515				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.92752	10.00000	101.90050				0.00	0	
Total ES23/R2023 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 ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.50500	97.65972	8.50500	97.63737			1,315,108,588,500.00	154,627,700	2,624,827,40
Total ES26 SPOT									1,315,108,588,500.00	154,627,700	2,624,827,40
Total For ES26									1,315,108,588,500.00	154,627,700	2,624,827,40
ES26/R On 02/04/2026 Spot Bond			7.85000	100.06348	7.85000	100.04231			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.37000	75.45144	11.41000	75.21757			9,947,960,922,000.00	874,930,600	9,410,275,20
Total ES33 SPOT									9,947,960,922,000.00	874,930,600	9,410,275,20
Total For ES33									9,947,960,922,000.00	874,930,600	9,410,275,20
ES33/R On 15/09/2033 Spot Bond			7.50000	100.40761	7.50000	100.38719			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.88000	77.97633	11.91500	77.74304			1,331,479,512,000.00	112,077,400	3,896,689,40
Total ES42 SPOT									1,331,479,512,000.00	112,077,400	3,896,689,40
Total For ES42									1,331,479,512,000.00	112,077,400	3,896,689,40
ES42/R On 25/04/2042 Spot Bond			8.50000	103.77686	8.50000	103.75326			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.38178			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.23834			0.00	0	200,000,00
Total EXX05 SPOT									0.00	0	200,000,00
Total For EXX05									0.00	0	200,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.22793			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.71501			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.67572			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.72858			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.76186				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.02730				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.05100				0.00	0	100,000,00
Total FIFB19 SPOT										0.00	0	100,000,00
Total For FIFB19										0.00	0	100,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.60783				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.94734				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.01275				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.62620				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	101.24551				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.43881				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.94330				0.00	0	1,620,000,00
Total FRB23 SPOT										0.00	0	1,620,000,00
Total For FRB23										0.00	0	1,620,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	104.29814				0.00	0	230,000,00
Total FRB24 SPOT										0.00	0	230,000,00
Total For FRB24										0.00	0	230,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.60682				0.00	0	30,000,00
Total FRB25 SPOT										0.00	0	30,000,00
Total For FRB25										0.00	0	30,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.60786				0.00	0	60,000,00
Total FRB26 SPOT										0.00	0	60,000,00
Total For FRB26										0.00	0	60,000,00
FRB27 On 03/06/2026 Spot Bond			9.20500	107.09345	9.20500	107.06712				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.36021				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.75550				0.00	0	200,000,00
Total FRB29 SPOT										0.00	0	200,000,00
Total For FRB29										0.00	0	200,000,00
FRB30 On 19/04/2026 Spot Bond			8.00500	104.32141	8.00500	104.29903				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.69000	174.23215	0.69000	174.16831				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.90000	320.70263	1.90000	320.57462				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.64500	2.64500	2.64500	152.76734				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.60500	201.31317	3.60500	201.22344				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.03000	4.03000	4.03000	107.13494				0.00	0	
Total FRBI29 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 FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	218.67880				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.29500	90.73110	5.29500	90.68654				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.30000	92.04925	5.30000	92.00418				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.63000	6.63000	6.63000	82.05381				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.71000	6.71000	6.71000	81.23739				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.93000	3.93000	3.93000	146.67638				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.68808				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			1.34000	173.86759	1.34000	173.80083				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			2.20000	173.38761	2.20000	173.31699				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	101.01951				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.31843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC252 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	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.87903				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	102.62974				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	101.05714				0.00	0	950,000,00
Total FRC271 SPOT										0.00	0	950,000,00
Total For FRC271										0.00	0	950,000,00
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.69313				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.63758				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.24881				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	112.73268				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.12428				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.25445				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.76008				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond					0.00000	100.21737				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(O)n 20/06/2022 Spot Bond					0.00000	100.95072				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.77534				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.78869				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	100.41631				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	102.89758				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	103.15970				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	100.64908				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	101.09408				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	100.54288				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	102.12150				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	100.21279				0.00	0	
Total FRC309 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 FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.24417				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.26766				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	100.49263				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.32431				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.07141				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.24114				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.26745				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.41351				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.24663				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.07647				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.05034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.56434				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.86308				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.18170				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.07409				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.59634				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.89878				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.15991				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.31586				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.20620				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.27028				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.28689				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC347 On 27/03/2024 Spot Bond					0.00000	100.63885				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.30341				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.14715				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	101.03932				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.58458				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.61051				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	101.25168				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2021 Spot Bond					0.00000	100.05850				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	101.25347				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.13979				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	101.25847				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.84778				0.00	0	
Total FRC358 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.17450				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.20476				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	101.09661				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2022 Spot Bond					0.00000	100.05603				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.89549				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.80148				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.94748				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	100.35630				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.62696				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.61070				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.61249				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.24603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.24030				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.62894				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.24301				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.31663				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.31485				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.22100				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.13878				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 16/12/2021 Spot Bond					0.00000	100.09446				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC66 On 31/01/2022 Spot Bond			1.98000	1.98000	1.98000	173.44050				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			1.92000	1.92000	1.92000	173.47422				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			1.93000	1.93000	1.93000	173.46860				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI33 On 28/02/2033 Spot Bond			4.45000	102.49413	4.45000	102.44606				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.89000	110.29025	4.89000	110.23744				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.05981				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.79865				0.00	0	300,000,0€
Total FRJ22 SPOT										0.00	0	300,000,0€
Total For FRJ22										0.00	0	300,000,0€
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.70983				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.30395				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.06937				0.00	0	645,000,0€
Total FRJ25 SPOT										0.00	0	645,000,0€
Total For FRJ25										0.00	0	645,000,0€
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.49396				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.93428				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.17224				0.00	1,000,000,000	1,470,000,0€
Total FRJ28 SPOT										0.00	1,000,000,000	1,470,000,0€
Total For FRJ28										0.00	1,000,000,000	1,470,000,0€
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.60962				0.00	0	1,070,000,0€
Total FRJ29 SPOT										0.00	0	1,070,000,0€
Total For FRJ29										0.00	0	1,070,000,0€
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.17512				0.00	0	
Total FRJ31 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 FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.49900	4.49900	4.49900	96.73351				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.86000	4.86000	4.86000	110.65997				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.54588				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.98786				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.00000	108.75698	5.00000	108.70458				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.72500	221.92762	4.72500	221.82214				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.14000	106.84230	5.14000	106.79043				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.75500	4.75500	4.75500	221.18913				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.48000	148.84200	3.48000	148.77631				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	128.55300	3.70500	128.49549				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.94000	109.59012	4.94000	109.53750				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.87500	218.78366	4.87500	218.67880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.92500	217.74763	4.92500	217.64301				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.01000	121.14853	3.01000	151.00746				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.95500	217.12887	4.95500	217.02439				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.14000	106.84230	5.14000	106.79043				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.29500	193.32454	4.29500	193.23479				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.89000	97.24966	5.89000	97.20051				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.18500	194.57361	4.18500	194.48385				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.24500	193.89116	4.24500	193.80140				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.46500	206.92905	5.46500	206.82665				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.84000	97.85588	5.84000	97.80656				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	106.79043				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			5.12000	107.11333	5.12000	107.06139				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.05500	196.06162	4.05500	195.97186				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.23500	211.45534	5.23500	211.35198				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.18500	194.57361	4.18500	194.48385				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.18500	194.57361	4.18500	194.48385				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.58600	201.53838	3.58600	201.44866				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.78000	147.43870	3.78000	147.37246				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.04000	174.03566	1.04000	173.97023				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.53500	190.63083	4.53500	190.54108				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.53500	190.63083	4.53500	190.54108				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.57500	190.18605	4.57500	190.09630				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.75000	147.57832	3.75000	147.51214				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.05000	196.11911	4.05000	196.02935				0.00	0	
Total FRS152 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 FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.58500	4.58500	4.58500	189.98529				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	5.95691				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	101.17539				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.29571				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	100.22052				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.11606				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	172.10032				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	194.82928				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	149.69559				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	180.23895				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	40.03991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.82465				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.94734				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.83720				0.00	40,000,000	10,000,000
Total FRS200 SPOT										0.00	40,000,000	10,000,000
Total For FRS200										0.00	40,000,000	10,000,000
FRS200 On 06/08/2025 Spot Bond					0.00000	100.61029				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.26972				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.70041				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS210 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	
FRS217 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	
FRS218 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	100.19191				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 06/07/2022 Spot Bond					0.00000	99.94575				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 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	
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.20620				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.75894				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.80976				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 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	
FRS232 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	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 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 FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.16055				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.55146				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	117.33399				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	98.23510				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.95990				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	77.70537				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.63346				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	112.46521				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.14635				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.93725				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.83199				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.83380				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	100.32895				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.82839				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.45119				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	108.02703				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.22134				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26(On 25/03/2024 Spot Bond					0.00000	100.16494				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	100.66978				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	100.06755				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	108.21890				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	100.06815				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26(On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27(On 05/07/2022 Spot Bond					0.00000	105.82463				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27(On 14/07/2022 Spot Bond					0.00000	102.83072				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27(On 21/07/2022 Spot Bond					0.00000	101.09067				0.00	0	
Total FRS272 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 FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.06766				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.65070				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 On 26/11/2021 Spot Bond					0.00000	100.39513				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 12/11/2021 Spot Bond					0.00000	100.23442				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.08631				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.28582				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total FRS280 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For FRS280									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
FRS28 On 05/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FRS281 SPOT									0.00	0	0	
Total For FRS281									0.00	0	0	
FRS36 On 07/12/2023 Spot Bond			1.70000	1.70000	1.70000	321.88051			0.00	0	0	
Total FRS36 SPOT									0.00	0	0	
Total For FRS36									0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			1.44000	323.71358	1.44000	323.58839			0.00	0	0	
Total FRS37 SPOT									0.00	0	0	
Total For FRS37									0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			1.44000	1.44000	1.44000	323.58839			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 FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.28000	174.46288	0.28000	174.40092				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.28000	174.46288	0.28000	174.40092				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.92942				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.84000	102.16730	4.84000	102.11852				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.24500	73.36974	4.24500	112.86768				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	151.53532				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	150.19594				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.50000	2.50000	2.50000	316.69754				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.45000	5.45000	5.45000	103.79304				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.47500	115.52843	6.47500	115.50832				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.79500	111.62977	6.79500	111.60950				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX26 On 01/10/2026 Spot Bond			7.50500	108.27886	7.50500	108.25694				169,895,188,000.00	22,637,600	4,934,569,60
Total FRX26 SPOT										169,895,188,000.00	22,637,600	4,934,569,60
Total For FRX26										169,895,188,000.00	22,637,600	4,934,569,60
FRX27 On 07/03/2027 Spot Bond			7.46500	112.74757	7.46500	112.72474				0.00	0	27,180,90
Total FRX27 SPOT										0.00	0	27,180,90
Total For FRX27										0.00	0	27,180,90
FRX28 On 26/07/2028 Spot Bond			8.01500	112.80969	8.01500	112.78560				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.84500	106.97661	8.84500	106.95146				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.15500	103.28280	9.15500	103.25769				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.34500	107.88965	9.34500	107.86258				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.69000	80.80641	10.69000	80.78342				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.52519				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.88566				0.00	0	420,000,00
Total FS6A3 SPOT										0.00	0	420,000,00
Total For FS6A3										0.00	0	420,000,00
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.63660				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.60595				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.62677				0.00	0	
Total FS7A3 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 FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.63289				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.62294				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.51758				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.59595				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.62801				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.57791				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.59536				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.83200				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.63000	114.47205	3.63000	114.42102				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.46925				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.18705				0.00	0	1,000,000,00
Total GRT16 SPOT										0.00	0	1,000,000,00
Total For GRT16										0.00	0	1,000,000,00
GRT17 On 17/10/2023 Spot Bond			6.28000	112.01625	6.28000	111.99732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.66714				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.68923				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.60500	107.24620	6.60500	107.22705				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.16886				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.09663				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.52712				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.80201				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.14985				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.03632				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.32087				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.02853				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT30 On 10/12/2025 Spot Bond					0.00000	98.88057				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.49718				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.79899				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.60890				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.81244				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.71214				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.05355				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.92124				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.78419				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.18751				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.66595				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.09231				0.00	0	
Total GRT45 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 GRT45									0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.07109			0.00	0	650,000,00
Total GRT47 SPOT									0.00	0	650,000,00
Total For GRT47									0.00	0	650,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.35203			0.00	0	
Total GRT48 SPOT									0.00	0	
Total For GRT48									0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.13290			0.00	0	
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.29365			0.00	0	
Total H10T2 SPOT									0.00	0	
Total For H10T2									0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.15325			0.00	0	
Total H10T3 SPOT									0.00	0	
Total For H10T3									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.67120			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.81695			0.00	0	
Total H12T2 SPOT									0.00	0	
Total For H12T2									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.20722			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.07390			0.00	0	
Total H12T4 SPOT									0.00	0	
Total For H12T4									0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.48258			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.62328			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.56205			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.08588				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.51463				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.39950				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.33716				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.05762				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.05369				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.05265				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.04000	319.79341	2.04000	319.66452				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.39000	2.39000	2.39000	325.90387				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.23500	101.79675	10.23500	101.76914				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.78000	78.17196	4.78000	101.94701				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	

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 31/07/2034 Spot Bond			11.34000	87.68042	11.34000	87.65415			1,129,130,604,000.00	99,570,600	4,629,363,20
Total HWAY34 SPOT									1,129,130,604,000.00	99,570,600	4,629,363,20
Total For HWAY34									1,129,130,604,000.00	99,570,600	4,629,363,20
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.70083	100.00000	10.67727			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.47000	86.41789	11.47000	86.39170			0.00	0	5,020,000,00
Total HWAY35 SPOT									0.00	0	5,020,000,00
Total For HWAY35									0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.69929	100.00000	10.67574			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	101.31988			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	101.13280			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.50197			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.31000	154.46715	2.33000	154.30555			133,994,330,778,000.00	58,006,203,800	363,623,024,90
Total I2025 SPOT									133,994,330,778,000.00	58,006,203,800	363,623,024,90
Total For I2025									133,994,330,778,000.00	58,006,203,800	363,623,024,90
I2029 On 31/03/2029 Spot Bond			3.17500	113.65620	3.16000	113.72425			5,533,106,155,000.00	1,742,710,600	210,937,592,50
Total I2029 SPOT									5,533,106,155,000.00	1,742,710,600	210,937,592,50
Total For I2029									5,533,106,155,000.00	1,742,710,600	210,937,592,50
I2033 On 28/02/2033 Spot Bond			3.96000	107.59662	3.95000	107.65465			142,689,496,752,000.00	36,032,701,200	179,335,917,60
Total I2033 SPOT									142,689,496,752,000.00	36,032,701,200	179,335,917,60
Total For I2033									142,689,496,752,000.00	36,032,701,200	179,335,917,60
I2038 On 31/01/2038 Spot Bond			4.23500	119.97341	4.24000	119.84041			144,357,530,240,000.00	34,086,784,000	491,244,588,60
Total I2038 SPOT									144,357,530,240,000.00	34,086,784,000	491,244,588,60
Total For I2038									144,357,530,240,000.00	34,086,784,000	491,244,588,60
I2046 On 31/03/2046 Spot Bond			4.27000	107.40957	4.29500	106.90803			90,464,538,542,000.00	21,186,074,600	298,674,845,00
Total I2046 SPOT									90,464,538,542,000.00	21,186,074,600	298,674,845,00

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 I2046									10,464,538,542,000.00	21,186,074,600	298,674,845,00
I2050 On 31/12/2050 Spot Bond			4.28000	110.45700	4.30000	109.99883			375,223,080,320,000.00	87,668,944,000	297,838,224,70
Total I2050 SPOT									'5,223,080,320,000.00	87,668,944,000	297,838,224,70
Total For I2050									'5,223,080,320,000.00	87,668,944,000	297,838,224,70
IBL101 On 24/05/2022 Spot Bond			6.17500	6.17500	6.17500	105.05490			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.00436			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.16000	319.01670	2.16000	318.88711			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.67137			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.60104			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.82476			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.69519			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.90867			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.55118			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.13714			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.80112			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.52947				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.19982				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.63745				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.59753				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.83263				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.78414				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.61146				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.60838				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.21663				0.00	840,000,000	210,000,000
Total IBL145 SPOT										0.00	840,000,000	210,000,000
Total For IBL145										0.00	840,000,000	210,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.00007				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.50943				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	100.53117				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.51277				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.60941				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.96218				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.92107				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.95175				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.77414				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.93130				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.83032				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.00523				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.88414				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.63836				0.00	0	
Total IBL167 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 IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.66087				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.03631				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.07310				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.65605				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.59548				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.54471				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.56381				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.44405				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.32472				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.33613				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.36000	0.36000	0.36000	174.35548				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.82000	108.74110	6.82000	108.72128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			0.63000	174.26587	0.63000	174.20231				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.25000	108.83601	5.25000	108.82068				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.31330				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.40500	106.55775	8.40500	106.53391				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.11500	110.98179	10.11500	111.18813				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.42465				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.12500	110.35319	9.12500	110.32629				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.23415				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.73619				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.75940				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.38603				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.82316				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.29446				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.97834				0.00	0	180,000,00
Total IDCG19 SPOT										0.00	0	180,000,00
Total For IDCG19										0.00	0	180,000,00
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.19578				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.84227				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.12296				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.28513				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.85500	105.16131	7.85500	105.13918				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	101.54476				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.54382				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.11364				0.00	0	
Total INLV05 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 INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.56329				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.17113				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.23465				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.53402				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.26579				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.18042				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.18366				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.08508				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.51048				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.89818				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.19728				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.82324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.83799				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.10136				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.60074				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.04219				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.32008				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.63785				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.26089				0.00	0	200,000,0€
Total IPFG01 SPOT										0.00	0	200,000,0€
Total For IPFG01										0.00	0	200,000,0€
IV017/F On 31/01/2022 Spot Bond			2.75000	100.48168	2.75000	100.47418				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.94500	186.12725	4.94500	186.03759				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.49998				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			1.78000	1.78000	1.78000	173.55294				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV042 On 18/11/2021 Spot Bond					0.00000	101.33191				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.19500	8.19500	8.19500	105.11715				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.36256				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.23000	173.92917	1.23000	173.86291				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.07550				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.69883				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.84500	187.21440	4.84500	187.12472				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.67500	104.21833	6.67500	104.19949				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.88846				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.83101				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	101.06894				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.47008				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	100.86429				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.90850				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.18864				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.45298				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.44064				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.39177				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	100.52486				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.27047				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.43235				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.12726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.89273				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.75329				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.34394				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.06911				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.12677	7.40000	102.10650				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.59993				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.55033				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.76277				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.28951				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.28194	7.23000	101.26239				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.07004				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC198 On 13/08/2026 Spot Bond					0.00000	100.97025				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.54883				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.70972	7.45000	100.68937				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.44825				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	108.95234	3.91012	103.75711				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.91241				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.75948				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.68320				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.59725				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.51931				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.36380				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.27759				0.00	0	
Total IVZ068 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 IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.19920				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.13212				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	98.87365				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.20000	4.20000	4.20000	98.79497				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.26968				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.16000	104.74278	6.16000	104.72517				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.19248				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.75006				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.12577				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.92453				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.13934				0.00	0	

Contract 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	101.23102				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	99.96839				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.04224				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.29612				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.29714				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.99924				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.60500	121.84458	8.60500	121.81669				0.00	0	1,100,000.00
Total KW01 SPOT										0.00	0	1,100,000.00
Total For KW01										0.00	0	1,100,000.00
LGL05 On 12/12/2021 Spot Bond					0.00000	100.60036				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.67000	103.37959	6.67000	103.36095		13,340,000,000,000.00		2,000,000,000	1,000,000,000	
Total LGL06 SPOT								13,340,000,000,000.00		2,000,000,000	1,000,000,000	
Total For LGL06								13,340,000,000,000.00		2,000,000,000	1,000,000,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.94866				0.00	0	150,000.00
Total LGL07 SPOT										0.00	0	150,000.00
Total For LGL07										0.00	0	150,000.00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.29142				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL09 On 28/08/2024 Spot Bond					0.00000	102.22057				0.00	0	100,000,00
Total LGL09 SPOT										0.00	0	100,000,00
Total For LGL09										0.00	0	100,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.43483				0.00	0	10,000,000,00
Total LGL10 SPOT										0.00	0	10,000,000,00
Total For LGL10										0.00	0	10,000,000,00
LGL11 On 09/09/2026 Spot Bond					0.00000	100.42979				0.00	0	10,000,00
Total LGL11 SPOT										0.00	0	10,000,00
Total For LGL11										0.00	0	10,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	101.40656				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.31863				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.66960				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.68795				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.57829				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.31717				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.57658				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.62235				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.42252				0.00	0	
Total MBF069 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 MBF069										0.00	0	
MBF071 On 28/05/2024 Spot Bond					0.00000	100.76946				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.22380				0.00	0	1,810,000,00
Total MBF071 SPOT										0.00	0	1,810,000,00
Total For MBF071										0.00	0	1,810,000,00
MBP03 On 02/11/2022 Spot Bond					0.00000	101.46273				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.58587				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.93112				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.46605				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.70887				0.00	6,400,000,000	4,200,000,00
Total MBP046 SPOT										0.00	6,400,000,000	4,200,000,00
Total For MBP046										0.00	6,400,000,000	4,200,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.52864				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.09082				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.09272				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.83565				0.00	0	2,250,000,00
Total MBP050 SPOT										0.00	0	2,250,000,00
Total For MBP050										0.00	0	2,250,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.56471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.08953				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.85500	7.85500	7.85500	112.87756				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.01000	105.55301	6.01000	105.53603				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	102.49185				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.35399				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.28931				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.50500	106.18202	8.50500	106.15786				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.41125				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.75500	96.12094	8.75500	96.18787				0.00	0	100,000,00
Total MML04 SPOT										0.00	0	100,000,00
Total For MML04										0.00	0	100,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	100.77309				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.63814				0.00	0	70,000,00
Total MTN09 SPOT										0.00	0	70,000,00
Total For MTN09										0.00	0	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN10 On 11/10/2024 Spot Bond					0.00000	101.25333				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.80316				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.15280				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.79336				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.82328				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.35965				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.10615				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.80575				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.40582				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.21962				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.75505				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.13693				0.00	0	
Total MTN22 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 MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.45000	100.86850	8.45000	100.84582			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.22824			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.19717			0.00	0	
Total MTN25 SPOT									0.00	0	
Total For MTN25									0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.06260			0.00	0	460,000,00
Total MTN26 SPOT									0.00	0	460,000,00
Total For MTN26									0.00	0	460,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	100.85468			0.00	0	260,000,00
Total MTN27 SPOT									0.00	0	260,000,00
Total For MTN27									0.00	0	260,000,00
MTN28 On 15/03/2025 Spot Bond					0.00000	100.27454			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.29272			0.00	0	
Total MTN29 SPOT									0.00	0	
Total For MTN29									0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.25750			0.00	0	
Total MTN30 SPOT									0.00	0	
Total For MTN30									0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.01370			0.00	0	
Total MTNC24 SPOT									0.00	0	
Total For MTNC24									0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.65465			0.00	0	
Total MWAR03 SPOT									0.00	0	
Total For MWAR03									0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.65465			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.70031			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.70024				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.74125				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.22611				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.29042				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.54971				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.19689				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.25252				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.29971				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.34301				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.41000	105.08085	6.41000	105.06283				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.76000	107.33089	6.76000	107.31150				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			9.38500	106.11423	9.38500	106.08779				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.07374				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.03153				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.93291				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.13364				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.95347				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.93576				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.32500	108.05790	6.32500	108.03931				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.62500	102.36007	5.62500	102.34460				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.78000	109.22932	6.78000	109.20953				0.00	0	200,000,00
Total NBK16A SPOT										0.00	0	200,000,00
Total For NBK16A										0.00	0	200,000,00
NBK17 On 22/04/2026 Spot Bond			7.97500	111.91433	7.97500	111.89043				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.15500	105.50963	6.15500	105.49216				0.00	0	
Total NBK19A 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 NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.29000	115.48512	7.29000	115.46254				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.32000	112.61989	8.32000	112.59495				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.25000	108.97885	5.25000	108.96351				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.99000	117.05717	6.99000	117.03532				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.03000	117.94648	8.03000	117.92124				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	100.78651				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.73500	5.73500	5.73500	107.77517				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.03416				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	39.24505	100.00000	39.15866				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.80376				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.21000	115.53983	8.21000	115.51456				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.69000	109.11833	5.69000	109.10169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.40000	114.24090	7.40000	114.21834				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.11000	108.79446	6.11000	108.77667				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.83000	110.76510	5.83000	110.74780				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.07716				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.52971				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.64039				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.18000	10.18000	10.18000	74.28879				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.93193				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.97839				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.32517				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.39131				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK46I On 15/08/2025 Spot Bond					0.00000	101.64387				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.02127				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.74557				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.46014				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.72318				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.74431				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.32305				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.16829				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.29968				0.00	920,000,000	460,000,000
Total NBK54B SPOT										0.00	920,000,000	460,000,000
Total For NBK54B										0.00	920,000,000	460,000,000
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.93856				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.86613				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.96666				0.00	0	
Total NBKB57 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 NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.33229				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.76465				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.96002				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.65416				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.02426				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.15951				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.22232				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			9.35000	103.25168	9.35000	103.22563				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.22043				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.38500	102.80245	9.38500	102.77641				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.22232				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.22523				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.22901				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.31757				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.31757				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.59129				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.70353				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.48214				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.89732				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.41612				0.00	57,400,000	1,557,400,000
Total NGL04 SPOT										0.00	57,400,000	1,557,400,000
Total For NGL04										0.00	57,400,000	1,557,400,000
NGL05 On 26/07/2023 Spot Bond					0.00000	103.22493				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.66248				0.00	0	
Total NGL06 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 NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.15586			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.85951			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.41687			0.00	0	
Total NGL09 SPOT									0.00	0	
Total For NGL09									0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.63161			0.00	0	
Total NGLT1A SPOT									0.00	0	
Total For NGLT1A									0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.82303			0.00	0	
Total NGLT1B SPOT									0.00	0	
Total For NGLT1B									0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.25517			0.00	0	40,000,00
Total NGT103 SPOT									0.00	0	40,000,00
Total For NGT103									0.00	0	40,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	105.41947			0.00	0	
Total NGT104 SPOT									0.00	0	
Total For NGT104									0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.65064			0.00	0	
Total NGT105 SPOT									0.00	0	
Total For NGT105									0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.32822			0.00	0	
Total NGT106 SPOT									0.00	0	
Total For NGT106									0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.91658			0.00	0	
Total NGT107 SPOT									0.00	0	
Total For NGT107									0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.41103			0.00	0	
Total NGT108 SPOT									0.00	0	
Total For NGT108									0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.38768			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	102.00518				0.00	20,000,000,000	10,000,000,000
Total NHM007 SPOT										0.00	20,000,000,000	10,000,000,000
Total For NHM007										0.00	20,000,000,000	10,000,000,000
NHM00 On 26/04/2022 Spot Bond					0.00000	102.46891				0.00	20,000,000,000	10,000,000,000
Total NHM009 SPOT										0.00	20,000,000,000	10,000,000,000
Total For NHM009										0.00	20,000,000,000	10,000,000,000
NHM01 On 24/05/2022 Spot Bond					0.00000	102.25320				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.36013				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.83752				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.40806				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.18304				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.78992				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.02930				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.82403				0.00	20,000,000,000	10,000,000,000
Total NHM020 SPOT										0.00	20,000,000,000	10,000,000,000
Total For NHM020										0.00	20,000,000,000	10,000,000,000
NI202 On 07/12/2033 Spot Bond			4.92500	4.92500	4.92500	217.64301				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI210 On 31/03/2028 Spot Bond			3.55500	3.55500	3.55500	201.81674				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.08500	3.08500	3.08500	150.64880				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.45500	3.45500	3.45500	111.44052				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			4.99000	4.99000	4.99000	108.84288				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.19000	3.19000	3.19000	150.14836				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	201.25636	3.45000	201.16760				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	151.10327				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.20000	3.20000	3.20000	206.08679				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.34500	204.42010	3.34500	204.33042				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.10500	107.31714	5.10500	107.26515				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.70951				0.00	0	
Total NN014 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 NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.46580				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.10100				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.74490				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.82941				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.93806				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.32101				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.65556				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.97567				0.00	240,000,000	60,000,00
Total NN034 SPOT										0.00	240,000,000	60,000,00
Total For NN034										0.00	240,000,000	60,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.92657				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.91637				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.09269				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.66600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.61067				0.00	840,000,000	210,000,000
Total NN040 SPOT										0.00	840,000,000	210,000,000
Total For NN040										0.00	840,000,000	210,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	144.21451				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.95971				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	144.00590				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	135.90000				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.32700				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	124.06828				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.65427				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.01894				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.87434				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.00887				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.34411				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.65936				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.99524				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.59174				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.16203				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.65579				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.22923				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.41526				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.31181				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.22923				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.67626				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.51000				0.00	0	
Total NNF013 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 NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	118.77000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	124.54000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	123.07000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	122.31554				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.31651				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.64165				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.47745				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	108.70887				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.31651				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	108.69629				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.07923				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04(On 20/10/2021 Spot Bond					0.00000	100.96316				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04(On 20/10/2021 Spot Bond					0.00000	100.96316				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04(On 20/07/2026 Spot Bond					0.00000	93.43950				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04(On 26/10/2021 Spot Bond					0.00000	101.91000				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04(On 29/10/2021 Spot Bond					0.00000	101.88384				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04(On 29/10/2021 Spot Bond					0.00000	100.86807				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04(On 04/08/2026 Spot Bond					0.00000	96.06714				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04(On 05/11/2021 Spot Bond					0.00000	101.82425				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04(On 05/05/2022 Spot Bond					0.00000	100.76744				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04(On 08/11/2021 Spot Bond					0.00000	100.74644				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05(On 12/11/2021 Spot Bond					0.00000	100.69992				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05 On 18/11/2021 Spot Bond					0.00000	100.61486				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	100.60320				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 23/11/2021 Spot Bond					0.00000	100.54588				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05 On 30/11/2021 Spot Bond					0.00000	100.44871				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05 On 08/12/2021 Spot Bond					0.00000	100.33171				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05 On 13/12/2021 Spot Bond					0.00000	100.26495				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.17358				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.16182				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.16182				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.57592				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.08245				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.06830				0.00	0	
Total NNF061 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 NNF061										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.06896				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06: On 04/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	131.63903				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.13377				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.64783				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.64905				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.59137				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.48342				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.31993				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.69475				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.66611				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.53459				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.42866				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.55164				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.83000	110.75272	6.83000	110.73251				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.37000	202.28465	2.37000	202.20132				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.69000	117.21239	9.69000	117.18209				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	16.49637	100.00000	16.45986				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	100.36133				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.06383				0.00	720,000,000	360,000,00
Total NTC23 SPOT										0.00	720,000,000	360,000,00
Total For NTC23										0.00	720,000,000	360,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.27349				0.00	200,000,000	200,000,00
Total NTC26 SPOT										0.00	200,000,000	200,000,00
Total For NTC26										0.00	200,000,000	200,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.29795				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.30186				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC29 On 19/03/2022 Spot Bond					0.00000	100.21483				0.00	0	900,000,00
Total NTC29 SPOT										0.00	0	900,000,00
Total For NTC29										0.00	0	900,000,00
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.37039				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.58893				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.21290				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.41557				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.00000	102.38303	6.00000	102.36665				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.58500	110.55465	7.58500	110.53192				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.22500	104.83760	6.22500	104.81986		9,194,325,000,000.00		1,477,000,000	0	738,500,00
Total OML09 SPOT								9,194,325,000,000.00		1,477,000,000	0	738,500,00
Total For OML09								9,194,325,000,000.00		1,477,000,000	0	738,500,00
OML10 On 14/09/2025 Spot Bond			7.93000	112.03394	7.93000	112.00988				0.00	0	665,000,00
Total OML10 SPOT										0.00	0	665,000,00
Total For OML10										0.00	0	665,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.23516				0.00	0	100,000,00
Total OML11 SPOT										0.00	0	100,000,00
Total For OML11										0.00	0	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.21518				0.00	0	
Total OML12 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 OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.16030				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.65545				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.64644				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.32108				0.00	0	900,000,00
Total PEP03 SPOT										0.00	0	900,000,00
Total For PEP03										0.00	0	900,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.09279				0.00	0	200,000,00
Total PEP04 SPOT										0.00	0	200,000,00
Total For PEP04										0.00	0	200,000,00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.53998				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.94579				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.55146				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.68793				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.77351				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.78573				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.79795				0.00	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 PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.60500	115.28226	7.60500	115.25875				147,100,100,226,000.00	1,597,251,821,200	2,602,180,258,40
Total R186 SPOT										17,100,100,226,000.00	597,251,821,200	502,180,258,40
Total For R186										17,100,100,226,000.00	597,251,821,200	502,180,258,40
R197 On 07/12/2023 Spot Bond			1.04000	326.36139	1.09000	325.90592				441,342,720,000.00	424,368,000	62,091,744,40
Total R197 SPOT										441,342,720,000.00	424,368,000	62,091,744,40
Total For R197										441,342,720,000.00	424,368,000	62,091,744,40
R202 On 07/12/2033 Spot Bond			3.92500	239.64456	3.92500	239.53580				279,034,489,180,000.00	71,091,589,600	185,730,152,20
Total R202 SPOT										9,034,489,180,000.00	71,091,589,600	185,730,152,20
Total For R202										9,034,489,180,000.00	71,091,589,600	185,730,152,20
R2023 On 28/02/2023 Spot Bond			5.13500	104.23912	5.16000	104.19019				963,487,137,358,500.00	382,373,347,100	963,548,328,00
Total R2023 SPOT										3,487,137,358,500.00	382,373,347,100	963,548,328,00
Total For R2023										3,487,137,358,500.00	382,373,347,100	963,548,328,00
R2030 On 31/01/2030 Spot Bond			9.22500	94.40504	9.25500	94.21817				686,164,195,207,500.00	1,375,193,950,700	2,567,754,901,70
Total R2030 SPOT										6,164,195,207,500.00	375,193,950,700	567,754,901,70
Total For R2030										6,164,195,207,500.00	375,193,950,700	567,754,901,70
R2032 On 31/03/2032 Spot Bond			9.88500	89.58411	9.92500	89.32178				409,685,143,970,000.00	1,053,078,922,000	2,044,650,304,70
Total R2032 SPOT										9,685,143,970,000.00	053,078,922,000	044,650,304,70
Total For R2032										9,685,143,970,000.00	053,078,922,000	044,650,304,70
R2035 On 28/02/2035 Spot Bond			10.44000	89.68221	10.47500	89.42812				723,873,483,004,000.00	1,410,332,709,100	1,366,511,081,40
Total R2035 SPOT										3,873,483,004,000.00	410,332,709,100	366,511,081,40
Total For R2035										3,873,483,004,000.00	410,332,709,100	366,511,081,40
R2037 On 31/01/2037 Spot Bond			10.66000	85.36383	10.69500	85.11062				589,943,581,860,000.00	430,576,321,000	1,749,470,154,80
Total R2037 SPOT										9,943,581,860,000.00	430,576,321,000	749,470,154,80
Total For R2037										9,943,581,860,000.00	430,576,321,000	749,470,154,80
R2040 On 31/01/2040 Spot Bond			10.82000	87.20643	10.84500	87.00676				278,344,020,696,000.00	395,410,722,800	1,073,585,672,60
Total R2040 SPOT										8,344,020,696,000.00	395,410,722,800	073,585,672,60
Total For R2040										8,344,020,696,000.00	395,410,722,800	073,585,672,60
R2044 On 31/01/2044 Spot Bond			10.83500	84.12529	10.86000	83.92312				627,490,281,439,000.00	150,206,763,400	1,904,530,350,70
Total R2044 SPOT										7,490,281,439,000.00	150,206,763,400	904,530,350,70
Total For R2044										7,490,281,439,000.00	150,206,763,400	904,530,350,70
R2048 On 28/02/2048 Spot Bond			10.77000	83.24800	10.79500	83.04007				788,064,759,973,000.00	1,373,079,364,900	1,961,165,366,30
Total R2048 SPOT										8,064,759,973,000.00	373,079,364,900	961,165,366,30
Total For R2048										8,064,759,973,000.00	373,079,364,900	961,165,366,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209 On 31/03/2036 Spot Bond			10.42000	69.25255	10.46000	69.00575		997,767,917,970,000.00	95,755,078,500	712,796,302,50	
Total R209 SPOT								17,767,917,970,000.00	95,755,078,500	712,796,302,50	
Total For R209								17,767,917,970,000.00	95,755,078,500	712,796,302,50	
R210 On 31/03/2028 Spot Bond			2.83000	210.73617	2.84500	210.45957		86,820,297,066,000.00	30,678,550,200	83,381,340,10	
Total R210 SPOT								16,820,297,066,000.00	30,678,550,200	83,381,340,10	
Total For R210								16,820,297,066,000.00	30,678,550,200	83,381,340,10	
R212 On 31/01/2022 Spot Bond			0.03000	174.60387	0.03000	174.54305		24,948,000,000,000.00	831,600,000,000	645,800,000,00	
Total R212 SPOT								14,948,000,000,000.00	831,600,000,000	645,800,000,00	
Total For R212								14,948,000,000,000.00	831,600,000,000	645,800,000,00	
R213 On 28/02/2031 Spot Bond			9.58500	84.87702	9.61500	84.69130		123,153,158,451,000.00	638,826,620,600	546,556,814,50	
Total R213 SPOT								13,153,158,451,000.00	638,826,620,600	546,556,814,50	
Total For R213								13,153,158,451,000.00	638,826,620,600	546,556,814,50	
R214 On 28/02/2041 Spot Bond			10.81000	65.91463	10.84500	65.69316		524,046,627,810,000.00	418,505,701,000	659,062,869,90	
Total R214 SPOT								14,046,627,810,000.00	418,505,701,000	659,062,869,90	
Total For R214								14,046,627,810,000.00	418,505,701,000	659,062,869,90	
RDFB0 On 30/09/2021 Spot Bond					0.00000	0.00000		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	100.49389		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	100.10410		0.00	0	0	
Total RDFB11 SPOT								0.00	0	0	
Total For RDFB11								0.00	0	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.73847		0.00	0	0	
Total RDFB12 SPOT								0.00	0	0	
Total For RDFB12								0.00	0	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.84674		0.00	0	0	
Total RDFB14 SPOT								0.00	0	0	
Total For RDFB14								0.00	0	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.60241		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	
Total For RDFB15								0.00	0	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.74973		0.00	0	0	
Total RDFB16 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 RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.12375				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.79266				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.31811				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.17556				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.18362				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.02286				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.95174				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.22672				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.53706				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.10091				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.03396				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.27022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.06357				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.74639				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.69374				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.67116				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.43937				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.15649				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.59243				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.91458				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.55395				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.20844				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.18223				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES52 On 07/05/2024 Spot Bond					0.00000	100.83831				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.21901				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										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			6.84000	108.34585	6.84000	108.32594				0.00	0	8,100,000,00
Total RW23 SPOT										0.00	0	8,100,000,00
Total For RW23										0.00	0	8,100,000,00
RW28 On 10/12/2028 Spot Bond			11.66500	96.46165	11.66500	96.43178				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.91500	101.43809	10.91500	101.40864				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.13966				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.94500	101.38470	9.94500	101.35782				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.32000	107.98398	5.32000	107.96858				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.90584				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.95217				0.00	0	
Total SBN03 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 SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.37500	114.18781	7.37500	114.16534				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.52809				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.29500	109.59050	6.29500	109.57203				0.00	0	250,000,00
Total SBS27 SPOT										0.00	0	250,000,00
Total For SBS27										0.00	0	250,000,00
SBS3 On 25/05/2026 Spot Bond			7.43000	105.92379	7.43000	105.90279				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.73500	112.34126	7.73500	112.31797				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.58000	109.75691	6.58000	109.73728				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.71000	108.63262	6.71000	108.61315				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.77500	107.20814	8.77500	107.18312				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.21500	103.79657	4.21500	103.78464				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.42500	108.76332	5.42500	108.74751				0.00	0	10,000,00
Total SBS41 SPOT										0.00	0	10,000,00
Total For SBS41										0.00	0	10,000,00
SBS42 On 12/11/2025 Spot Bond			7.13500	116.48640	7.13500	116.46422				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.92500	118.07310	7.92500	118.04817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.57500	108.02712	5.57500	108.01097				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.98863				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.24181				0.00	0	1,350,000,00
Total SBS49 SPOT										0.00	0	1,350,000,00
Total For SBS49										0.00	0	1,350,000,00
SBS50 On 31/01/2022 Spot Bond			4.33000	103.28172	4.33000	103.26965				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.19500	6.19500	6.19500	109.34692				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.52539				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.83718				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.88062				0.00	400,000,000	120,000,00
Total SBS55 SPOT										0.00	400,000,000	120,000,00
Total For SBS55										0.00	400,000,000	120,000,00
SBS56 On 12/06/2022 Spot Bond			4.93000	105.47790	4.93000	105.46386				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.96375				0.00	1,000,000,000	500,000,00
Total SBS57 SPOT										0.00	1,000,000,000	500,000,00
Total For SBS57										0.00	1,000,000,000	500,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.12374				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS60 On 18/01/2023 Spot Bond					0.00000	101.56316				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.64004				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.45968				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.05518				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.46001				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.34216				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.99886				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.00484				0.00	0	10,000,00
Total SBS68 SPOT										0.00	0	10,000,00
Total For SBS68										0.00	0	10,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.48503				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.49000	323.38457	1.49000	323.25905				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	218.67880				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.60443				0.00	0	
Total SBSS01 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 SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.62510				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 31/03/2022 Spot Bond					0.00000	101.84583				0.00	18,120,000,000	16,715,000,00
Total SBT101 SPOT										0.00	18,120,000,000	16,715,000,00
Total For SBT101										0.00	18,120,000,000	16,715,000,00
SBT10: On 30/09/2022 Spot Bond					0.00000	103.22048				0.00	43,720,000,000	22,975,000,00
Total SBT102 SPOT										0.00	43,720,000,000	22,975,000,00
Total For SBT102										0.00	43,720,000,000	22,975,000,00
SBT10: On 31/03/2024 Spot Bond					0.00000	103.45328				0.00	0	40,000,00
Total SBT103 SPOT										0.00	0	40,000,00
Total For SBT103										0.00	0	40,000,00
SBT10: On 30/09/2025 Spot Bond					0.00000	104.12577				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10: On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT20: On 13/02/2023 Spot Bond					0.00000	103.39652				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT20: On 03/12/2023 Spot Bond					0.00000	102.13691				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20: On 03/12/2023 Spot Bond			6.53000	111.17790	6.53000	111.15838				0.00	0	3,600,000,00
Total SBT203 SPOT										0.00	0	3,600,000,00
Total For SBT203										0.00	0	3,600,000,00
SBT20: On 16/04/2024 Spot Bond					0.00000	101.80534				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20: On 31/01/2025 Spot Bond					0.00000	101.75706				0.00	0	2,550,000,00
Total SBT206 SPOT										0.00	0	2,550,000,00
Total For SBT206										0.00	0	2,550,000,00
SBT20: On 25/06/2025 Spot Bond					0.00000	106.15968				0.00	0	2,630,000,00

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 SBT207 SPOT										0.00	0	2,630,000,00
Total For SBT207										0.00	0	2,630,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	101.49425				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.20666				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.08208				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	100.71502				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.74038				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.54500	105.78267	8.54500	100.46464				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.74187				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.83439				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.76855				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.76186				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.81522				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.74859				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.81522				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.80187				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.89518				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.29060				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.84188				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.83519				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.96000	106.60093	6.96000	106.58101				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.64385				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.55177				0.00	0	10,000,00
Total SNT05 SPOT										0.00	0	10,000,00
Total For SNT05										0.00	0	10,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.77778				0.00	0	
Total SOLB01 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 SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.98859				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.60100				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.57357				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.58728				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.14572				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.42090				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.24992				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.45615				0.00	0	300,000,00
Total SPG007 SPOT										0.00	0	300,000,00
Total For SPG007										0.00	0	300,000,00
SPG00: On 15/10/2022 Spot Bond					0.00000	101.57691				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.39634				0.00	0	100,000,00
Total SPG009 SPOT										0.00	0	100,000,00
Total For SPG009										0.00	0	100,000,00
SPG01: On 01/12/2023 Spot Bond					0.00000	100.61890				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.44381				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.29345				0.00	0	400,000,00
Total SSA07 SPOT										0.00	0	400,000,00
Total For SSA07										0.00	0	400,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.05609				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.74500	3.74500	3.74500	147.53544				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.58000	115.39627	7.58000	115.37281				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.10500	87.55375	9.10500	87.53222				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.88625				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.87260				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.56000	105.82296	6.56000	105.80430				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.94000	109.59012	4.94000	109.53750				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.56957				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.05245				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	

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 05/04/2027 Spot Bond					0.00000	100.43350				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.12000	2.12000	2.12000	319.14598				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.06270				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.93586				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	99.98811				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	150.43409				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	106.79043				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	107.35493				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.02500	4.02500	4.02500	196.31707				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.54768				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.53722				0.00	0	
Total SSN069 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 SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.51145				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.29933				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.29211				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.70833				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.63882				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.21938				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.86950				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.60775				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.35250				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.93092				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	220.24369				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.08573				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.13689				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.44303				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.58730				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.43148				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.92000	90.70593	9.92000	90.68207				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.45015				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.24551				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.07000	94.83979	4.07000	195.79949				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.98000	90.24585	4.98000	216.51049				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.82799				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.77825				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN111 On 31/03/2024 Spot Bond					0.00000	100.07857				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/12/2021 Spot Bond					0.00000	100.26719				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	100.42285				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN122 On 22/11/2021 Spot Bond					0.00000	100.60077				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN123 On 22/02/2022 Spot Bond					0.00000	100.58130				0.00	2,500,000,000	2,500,000,000
Total SSN123 SPOT										0.00	2,500,000,000	2,500,000,000
Total For SSN123										0.00	2,500,000,000	2,500,000,000
SSN124 On 26/11/2021 Spot Bond					0.00000	100.51536				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN125 On 30/11/2021 Spot Bond					0.00000	100.45150				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN126 On 01/12/2021 Spot Bond					0.00000	100.43442				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN127 On 01/12/2021 Spot Bond					0.00000	100.43530				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN128 On 15/12/2021 Spot Bond					0.00000	100.24828				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN129 On 21/12/2021 Spot Bond					0.00000	100.16835				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN130 On 21/12/2021 Spot Bond					0.00000	100.17184				0.00	0	
Total SSN130 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 SSN130									0.00	0	
SSN13 On 22/03/2022 Spot Bond					0.00000	100.16766			0.00	0	
Total SSN131 SPOT									0.00	0	
Total For SSN131									0.00	0	
SSN13 On 03/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,00	
Total SSN133 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,00	
Total For SSN133								10,000,000,000,000.00	30,000,000,000	30,000,000,00	
SZ25 On 30/09/2025 Spot Bond			8.17500	102.88042	8.17500	102.85777		0.00	0	0	
Total SZ25 SPOT								0.00	0	0	
Total For SZ25								0.00	0	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.61353		0.00	0	0	
Total T14A11 SPOT								0.00	0	0	
Total For T14A11								0.00	0	0	
T14A12 On 21/11/2021 Spot Bond			4.28000	104.00182	4.28000	103.98970		0.00	0	0	
Total T14A12 SPOT								0.00	0	0	
Total For T14A12								0.00	0	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000		0.00	0	0	
Total T16OM3 SPOT								0.00	0	0	
Total For T16OM3								0.00	0	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.52324		0.00	0	0	
Total T16OM4 SPOT								0.00	0	0	
Total For T16OM4								0.00	0	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.57697		0.00	0	0	
Total T17A11 SPOT								0.00	0	0	
Total For T17A11								0.00	0	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.60308		0.00	0	0	
Total T17A21 SPOT								0.00	0	0	
Total For T17A21								0.00	0	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.86990	7.21000	100.85049		0.00	0	0	
Total T17A31 SPOT								0.00	0	0	
Total For T17A31								0.00	0	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.06433		0.00	0	0	800,000,00
Total TFS142 SPOT								0.00	0	0	800,000,00
Total For TFS142								0.00	0	0	800,000,00
TFS145 On 20/03/2022 Spot Bond					0.00000	100.54528		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 TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.21414				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.85582				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.52475				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.96503				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.29862				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.29376				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.64670				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.67094				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.14838				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	101.13990				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.54554				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS165 On 15/10/2023 Spot Bond					0.00000	100.94485				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	101.19937				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.08698				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.09166				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.76433				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.28000	104.47323	4.28000	104.46104				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.73248				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.26500	104.10327	4.26500	104.09118				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.72315				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.71557				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.67521				0.00	0	
Total TH14B3 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 TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.84680				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.83735				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.74368				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.12162				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.26926				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.19773				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.61853				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.60636				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.54634				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.59872				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.57357				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.65129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.86004				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.90448				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.70497				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.01514				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.67756				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.83808				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.24687				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.92051				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.71029				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.49864				0.00	0	740,000,00
Total TH16A2 SPOT										0.00	0	740,000,00
Total For TH16A2										0.00	0	740,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	101.02193	8.49000	100.99911				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	

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 ⁴ On 21/08/2022 Spot Bond					0.00000	100.77074				0.00	0	1,050,000,00
Total TH16A4 SPOT										0.00	0	1,050,000,00
Total For TH16A4										0.00	0	1,050,000,00
TH16A ⁵ On 21/08/2024 Spot Bond					0.00000	100.60900				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁷ On 21/08/2022 Spot Bond					0.00000	100.58042				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ⁸ On 21/08/2024 Spot Bond					0.00000	100.60558				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ⁹ On 21/08/2024 Spot Bond			5.76000	100.69682	5.76000	100.68128				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ¹ On 21/08/2024 Spot Bond					0.00000	100.63072				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ² On 21/08/2024 Spot Bond					0.00000	100.67184				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ³ On 21/08/2024 Spot Bond					0.00000	100.67413				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ¹ On 21/08/2024 Spot Bond					0.00000	100.66613				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ² On 21/08/2024 Spot Bond					0.00000	100.72094				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ³ On 21/08/2024 Spot Bond					0.00000	100.70610				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D ¹ On 21/08/2024 Spot Bond					0.00000	100.91137				0.00	0	
Total TH16D1 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 TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.00814				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.95123				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.65443				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.69550				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.90506				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.50617				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.27761				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.26000	103.18045	6.26000	103.16289				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.36000	106.51061	7.36000	106.48935				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.33841				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.31047				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.05500	107.86940	8.05500	107.84613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.66672				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.24678				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.55661				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.81563				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.85000	112.00932	6.85000	111.98883			7,075,332,805,000.00	1,032,895,300	2,245,486,100	
Total TN23 SPOT									7,075,332,805,000.00	1,032,895,300	2,245,486,100	
Total For TN23									7,075,332,805,000.00	1,032,895,300	2,245,486,100	
TN23/R On 06/11/2023 Spot Bond			100.00000	31.51707	100.00000	31.44770			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.44500	104.61852	8.44500	104.59500			396,857,574,000.00	46,993,200	1,687,936,400	
Total TN25 SPOT									396,857,574,000.00	46,993,200	1,687,936,400	
Total For TN25									396,857,574,000.00	46,993,200	1,687,936,400	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.45318	100.00000	14.42136			0.00	0	0	
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.40500	101.15839	9.40500	101.13313			417,452,211,000.00	44,386,200	18,583,066,400	
Total TN27 SPOT									417,452,211,000.00	44,386,200	18,583,066,400	
Total For TN27									417,452,211,000.00	44,386,200	18,583,066,400	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.86654	100.00000	12.83822			0.00	0	0	
Total TN27/R186 SPOT									0.00	0	0	
Total For TN27/R186									0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.83500	97.99125	10.83500	97.96300			0.00	0	1,700,000,000	
Total TN30 SPOT									0.00	0	1,700,000,000	
Total For TN30									0.00	0	1,700,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30/R On 09/10/2030 Spot Bond			8.00000	115.72487	8.00000	115.70007				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.08500	90.02621	12.08500	89.99736				0.00	0	2,430,000,00
Total TN40 SPOT										0.00	0	2,430,000,00
Total For TN40										0.00	0	2,430,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	99.88563	10.75000	99.85706				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	100.20255				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.20470				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.21240	7.61000	102.18666				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.17488				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.93387				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.27000	106.43380	6.27000	106.41594				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.72510				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.93528				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.18852				0.00	0	
Total TRA3B2 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 TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.18474				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.24812				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.56000	110.51046	6.56000	110.49096				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.18474				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.24812				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	104.11776	8.62000	104.09375				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.00776				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.22111				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.23153				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.29373				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25: On 29/11/2021 Spot Bond					0.00000	99.36500				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25: On 14/02/2022 Spot Bond					0.00000	98.28380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.85689				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	97.75197				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	97.09353				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	95.15004				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.67943				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.33666				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.17193				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.55756				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.44303				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	101.29761				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.92329				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	

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 05/11/2021 Spot Bond					0.00000	100.66484				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.54974				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.43755				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.20195				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.02000	105.31949	10.02000	105.29105				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.71522				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.80191				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.84191				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.01506				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.92153				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.12600				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	100.59712				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.69652				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.72315				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.53540				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.58709				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.26186				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT												
										95,788,222,917,108,500.00	692,899,834,500	570,034,607,60
Total for SPOT :										95,788,222,917,108,500.00	692,899,834,500	570,034,607,60
Total Futures												
										95 788 222 929 434 300.00	692,899,834,552	570,035,608,20
Total Options										8 367 696.00	4,500	146,56
Grand Total:										95,788,222,937,801,900.00	692,899,839,052	570,035,754,76