



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/03/2021

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	06/05/2021	Bond Future			11.85898	73.24661	11.80035	73.54543			0.00	0	35
ES33	On	05/08/2021	Bond Future			12.13137	74.02899	12.07009	74.33132			0.00	0	
ES33	On	04/11/2021	Bond Future			12.40668	71.06780	12.34267	71.37367			0.00	0	
ES33	On	03/02/2022	Bond Future			12.70286	71.86768	12.63590	72.17706			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.33227	71.81727	12.26834	72.17901			0.00	0	4,71
ES42	On	05/08/2021	Bond Future			12.58974	72.58510	12.52280	72.95101			0.00	0	
ES42	On	04/11/2021	Bond Future			12.85221	69.12526	12.78208	69.49536			0.00	0	
ES42	On	03/02/2022	Bond Future			13.12501	69.90388	13.05153	70.27823			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	06/05/2021	Bond Future			150.15320	150.15320	150.31832	150.31832			0.00	0	7,75
I2025	On	05/08/2021	Bond Future			150.26409	150.26409	150.43167	150.43167			0.00	0	
I2025	On	04/11/2021	Bond Future			151.95075	151.95075	152.12060	152.12060			0.00	0	

an
est

50
0
0
0

50

50

79

0

0

0

'9

'9

37

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
I2025	On	03/02/2022	Bond Future			152.13767	152.13767	152.30964	152.30964			0.00	0	
Total I2025 Future												0.00	0	7,75
Total For I2025												0.00	0	7,75
I2029	On	06/05/2021	Bond Future			107.35450	107.35450	107.62600	107.62600			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			108.52798	108.52798	108.80292	108.80292			0.00	0	
I2029	On	04/11/2021	Bond Future			108.59575	108.59575	108.87407	108.87407			0.00	0	
I2029	On	03/02/2022	Bond Future			109.84250	109.84250	110.12418	110.12418			0.00	0	
Total I2029 Future												0.00	0	2,38
Total For I2029												0.00	0	2,38
I2033	On	06/05/2021	Bond Future			101.64279	101.64279	101.53191	101.53191			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			102.75387	102.75387	102.64217	102.64217			0.00	0	
I2033	On	04/11/2021	Bond Future			102.68245	102.68245	102.56981	102.56981			0.00	0	
I2033	On	03/02/2022	Bond Future			103.86136	103.86136	103.74750	103.74750			0.00	0	
Total I2033 Future												0.00	0	9,58
Total For I2033												0.00	0	9,58
I2038	On	06/05/2021	Bond Future			115.38016	115.38016	114.15420	114.15420			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			114.91962	114.91962	113.68075	113.68075			0.00	0	
I2038	On	04/11/2021	Bond Future			116.20973	116.20973	114.95726	114.95726			0.00	0	
I2038	On	03/02/2022	Bond Future			115.79179	115.79179	114.52506	114.52506			0.00	0	
Total I2038 Future												0.00	0	7,75
Total For I2038												0.00	0	7,75
I2046	On	06/05/2021	Bond Future			103.40150	103.40150	103.39503	103.39503			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			104.53186	104.53186	104.52577	104.52577			0.00	0	
I2046	On	04/11/2021	Bond Future			103.89772	103.89772	103.89185	103.89185			0.00	0	
I2046	On	03/02/2022	Bond Future			105.09078	105.09078	105.08493	105.08493			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	06/05/2021	Bond Future			106.51490	106.51490	106.50822	106.50822			0.00	0	10,90
I2050	On	05/08/2021	Bond Future			105.75159	105.75159	105.74513	105.74513			0.00	0	
I2050	On	04/11/2021	Bond Future			106.93869	106.93869	106.93266	106.93266			0.00	0	
I2050	On	03/02/2022	Bond Future			106.21884	106.21884	106.21284	106.21284			0.00	0	
Total I2050 Future												0.00	0	10,90
Total For I2050												0.00	0	10,90
R186	On	06/05/2021	Bond Future			7.63006	116.95673	7.53379	117.42536		6.82	64,209,244.77	549	107,35
R186	On	05/08/2021	Bond Future			7.83559	112.92564	7.73316	113.39971		6.73	0.00	0	
R186	On	04/11/2021	Bond Future			8.04267	114.16726	7.93362	114.64686		6.46	0.00	0	
R186	On	03/02/2022	Bond Future			8.27192	110.17057	8.15548	110.65573		6.75	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												64,209,244.77	549	107,35
R186	On	06/05/2021	Bond Future	10.77	Call			14,497.77000	14.49777	14,029,140	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,538.80000	14.53880	14,070,170	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,456.72000	14.45672	13,988,090	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			1,086.26000	1.08626	1,301,710	6.77	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,408.82000	1.40882	1,155,640	6.77	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			742.45000	0.74245	577,280	6.68	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,890.73000	1.89073	2,194,190	6.68	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			4,613.68000	4.61368	4,237,250	7.05	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			591.56000	0.59156	689,200	7.05	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,649.87000	4.64987	4,272,310	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			583.45000	0.58345	679,960	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,577.76000	4.57776	4,202,480	7.05	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			599.98000	0.59998	698,770	7.05	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,719.04000	2.71904	2,454,910	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,032.09000	2.03209	2,247,560	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			2,743.64000	2.74364	2,478,110	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,012.95000	2.01295	2,227,020	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,768.37000	2.76837	2,501,430	6.42	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,993.95000	1.99395	2,206,610	6.42	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,950.06000	4.95006	5,290,330	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,270.16000	1.27016	1,124,210	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,918.90000	4.91890	5,258,110	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,245.47000	1.24547	1,101,650	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,981.32000	4.98132	5,322,660	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,257.77000	1.25777	1,112,880	6.37	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												64,209,244.77	549	132,57
R197	On	06/05/2021	Bond Future			319.02138	319.02138	318.94312	318.94312			0.00	0	2,07
R197	On	05/08/2021	Bond Future			314.50568	314.50568	314.42784	314.42784			0.00	0	
R197	On	04/11/2021	Bond Future			318.03650	318.03650	317.95865	317.95865			0.00	0	
R197	On	03/02/2022	Bond Future			313.58927	313.58927	313.51085	313.51085			0.00	0	
Total R197 Future												0.00	0	2,07
Total For R197												0.00	0	2,07
R202	On	06/05/2021	Bond Future			227.46718	227.46718	227.00000	227.00000			0.00	0	9,13
R202	On	05/08/2021	Bond Future			225.70286	225.70286	225.23158	225.23158			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			228.23648	228.23648	227.76045	227.76045				0.00	0	
R202	On	03/02/2022	Bond Future			226.55519	226.55519	226.07384	226.07384				0.00	0	
Total R202 Future													0.00	0	9,13
Total For R202													0.00	0	9,13
R2023	On	06/05/2021	Bond Future			5.49541	105.32695	5.50853	105.30412		1.76		0.00	0	40,64
R2023	On	05/08/2021	Bond Future			5.70335	106.45202	5.71846	106.42938		1.87		0.00	0	
R2023	On	04/11/2021	Bond Future			5.95155	103.71428	5.96946	103.69170		1.77		0.00	0	
R2023	On	03/02/2022	Bond Future			6.31767	104.88117	6.34000	104.85846		1.57		0.00	0	
Total R2023 Future													0.00	0	40,64
R2023	On	06/05/2021	Bond Future	7.57	Call			3,506.69000	3.50669	3,529,500	2.56		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.10000	0.00010	0,080	2.56		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,523.31000	3.52331	3,546,120	2.56		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.09000	0.00009	0,070	2.56		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,490.06000	3.49006	3,512,870	2.56		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.10000	0.00010	0,080	2.56		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			839.04000	0.83904	821,930	1.74		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			214.53000	0.21453	219,860	1.73		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			858.96000	0.85896	841,650	1.73		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			219.64000	0.21964	225,070	1.73		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			848.96000	0.84896	831,750	1.73		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			224.82000	0.22482	230,350	1.74		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			108.31000	0.10831	111,240	1.57		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,443.50000	1.44350	1,423,850	1.57		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			104.39000	0.10439	107,230	1.57		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,465.26000	1.46526	1,445,520	1.57		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			106.33000	0.10633	109,220	1.57		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,454.36000	1.45436	1,434,670	1.57		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,439.82000	1.43982	1,420,670	1.41		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			137.76000	0.13776	141,360	1.41		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,431.29000	1.43129	1,412,180	1.41		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			134.11000	0.13411	137,630	1.41		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,448.37000	1.44837	1,429,180	1.41		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			135.92000	0.13592	139,480	1.41		0.00	0	
Total R2023 Option													0.00	0	
Total For R2023													0.00	0	40,64
R2030	On	06/05/2021	Bond Future			9.46919	93.59374	9.40484	93.94987		11.37		18,905,935.48	202	115,38
R2030	On	05/08/2021	Bond Future			9.69556	90.58848	9.62810	90.94883		11.47		0.00	0	
R2030	On	04/11/2021	Bond Future			9.91226	91.58490	9.84170	91.94943		11.11		0.00	0	
R2030	On	03/02/2022	Bond Future			10.14870	88.61146	10.07473	88.98019		11.46		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Future												18,905,935.48	202	115,35
R2030	On	06/05/2021	Bond Future	11.70	Call			11.668.76000	11.66876	11,313,460	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			4.70000	0.00470	5,530	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			4.88000	0.00488	5,740	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			638.17000	0.63817	536,660	10.80	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			3,207.23000	3.20723	3,461,850	10.80	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			6,163.88000	6.16388	6,492,580	10.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			122.62000	0.12262	95,190	10.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			3,599.66000	3.59966	3,869,570	10.75	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			511.30000	0.51130	425,080	10.75	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			565.17000	0.56517	472,300	10.77	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			3,422.28000	3.42228	3,685,540	10.77	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			717.64000	0.71764	607,160	10.82	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			2,999.79000	2.99979	3,245,440	10.82	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,227.98000	1.22798	1,069,080	11.01	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			2,092.30000	2.09230	2,289,530	11.01	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,482.70000	1.48270	1,303,920	11.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			1,787.63000	1.78763	1,964,980	11.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			4,015.29000	4.01529	4,299,290	10.71	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			403.95000	0.40395	331,820	10.71	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,028.73000	2.02873	2,221,970	11.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,276.64000	1.27664	1,113,750	11.03	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			8,136.73000	8.13673	7,789,700	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			59.12000	0.05912	68,220	12.57	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			3,425.60000	3.42560	3,148,530	11.50	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			624.06000	0.62406	703,120	11.50	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,157.30000	1.15730	1,004,360	10.99	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,190.30000	2.19030	2,393,490	10.99	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			8,457.32000	8.45732	8,805,200	10.70	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			30.53000	0.03053	22,280	10.70	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			7,143.27000	7.14327	6,802,870	12.56	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			107.51000	0.10751	123,240	12.56	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			3,924.58000	3.92458	3,632,440	11.61	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			11,715.03000	11.71503	11,359,700	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			4.53000	0.00453	5,330	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			11,622.46000	11.62246	11,267,190	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			486.44000	0.48644	550,430	11.61	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,430.65000	2.43065	2,647,650	10.93	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,002.53000	1.00253	863,400	10.93	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
R2030	On	05/08/2021	Bond Future	7.70	Put			11,256.16000	11.25616	11,597,430	10.85	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			12,171.49000	12.17149	11,821,900	12.52	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			0.00000	0.00000	2,474,730	11.47	1,113,628.50	450	4%
R2030	On	05/08/2021	Bond Future	10.30	Call			4,806.55000	4.80655	4,545,340	11.95	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			1,298.70000	1.29870	1,397,840	11.95	0.00	0	2%
R2030	On	05/08/2021	Bond Future	8.78	Put			5,566.16000	5.56616	5,835,550	10.87	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			873.92000	0.87392	782,960	10.87	0.00	0	2%
R2030	On	05/08/2021	Bond Future	10.41	Call			5,221.23000	5.22123	4,950,690	12.08	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			128.45000	0.12845	109,370	10.85	0.00	0	2%
R2030	On	05/08/2021	Bond Future	8.95	Put			4,857.88000	4.85788	5,108,680	10.97	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,130.76000	1.13076	1,021,210	10.97	0.00	0	6%
R2030	On	05/08/2021	Bond Future	9.45	Put			3,120.50000	3.12050	3,311,820	11.29	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,160.21000	2.16021	1,991,180	11.29	0.00	0	6%
R2030	On	05/08/2021	Bond Future	10.41	Put			1,155.94000	1.15594	1,245,750	12.08	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			97.81000	0.09781	108,570	12.52	0.00	0	6%
R2030	On	05/08/2021	Bond Future	10.42	Call			5,259.44000	5.25944	4,988,090	12.09	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			1,143.70000	1.14370	1,232,700	12.09	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			5,297.74000	5.29774	5,025,580	12.11	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			1,131.59000	1.13159	1,219,780	12.11	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put			0.00000	0.00000	5,615,940	10.90	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			0.00000	0.00000	848,520	10.90	763,668.00	900	4%
R2030	On	05/08/2021	Bond Future	10.15	Call			0.00000	0.00000	4,016,290	11.79	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			0.00000	0.00000	1,636,460	11.79	1,472,814.00	900	4%
R2030	On	05/08/2021	Bond Future	9.75	Call			0.00000	0.00000	2,764,170	11.47	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,109.17000	1.10917	1,016,030	10.49	0.00	0	3%
R2030	On	04/11/2021	Bond Future	11.44	Call			8,652.49000	8.65249	8,346,450	12.07	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,780.84000	1.78084	1,888,920	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			5,579.23000	5.57923	5,324,190	11.60	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			3,419.57000	3.41957	3,221,860	11.05	0.00	0	1,1%
R2030	On	04/11/2021	Bond Future	8.27	Put			9,242.06000	9.24206	9,548,600	10.49	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			604.34000	0.60434	546,350	10.49	0.00	0	3%
R2030	On	04/11/2021	Bond Future	8.77	Put			6,888.05000	6.88805	7,159,440	10.49	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			3,118.24000	3.11824	3,285,060	11.05	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			1,808.64000	1.80864	1,918,130	11.60	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			843.83000	0.84383	902,320	12.07	0.00	0	3%
R2030	On	04/11/2021	Bond Future	10.60	Call			5,614.27000	5.61427	5,358,520	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,794.69000	1.79469	1,903,470	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			5,649.38000	5.64938	5,392,930	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			5,185.95000	5.18595	5,419,490	10.61	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			1,781.40000	1.78140	1,650,410	10.61	0.00	0	1,1%

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	11.26	Call			7,992.42000	7.99242	7,695,850	12.07		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,017.97000	1.01797	1,085,930	12.07		0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,327.36000	2.32736	2,183,890	10.93		0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			5,626.26000	5.62626	5,851,520	10.93		0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,347.65000	2.34765	2,203,370	10.93		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			4,581.31000	4.58131	4,778,120	11.16		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,170.17000	2.17017	2,033,190	10.87		0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			5,594.20000	5.59420	5,818,650	10.93		0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			5,889.29000	5.88929	6,121,040	10.87		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,367.73000	2.36773	2,222,630	10.94		0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			5,561.96000	5.56196	5,785,590	10.94		0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			9,859.62000	9.85962	10,157,220	10.81		0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			901.95000	0.90195	830,820	10.81		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			3,092.38000	3.09238	2,920,460	11.16		0.00	0	
Total R2030 Option													3,350,110.50	2,250	21,25
Total For R2030													22,256,045.98	2,452	136,64
R2032	On	06/05/2021	Bond Future			10.20334	88.24066	10.14434	88.59063		13.33		0.00	0	132,9
R2032	On	05/08/2021	Bond Future			10.42653	89.18345	10.36493	89.53755		13.11		0.00	0	
R2032	On	04/11/2021	Bond Future			10.65034	86.01872	10.58606	86.37692		13.27		0.00	0	
R2032	On	03/02/2022	Bond Future			10.88804	86.98695	10.82090	87.34930		13.01		0.00	0	
Total R2032 Future													0.00	0	132,91
R2032	On	06/05/2021	Bond Future	12.11	Call			10,723.85000	10.72385	10,376,960	14.86		0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			22.85000	0.02285	25,930	14.86		0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			10,772.83000	10.77283	10,425,860	14.86		0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,444.02000	2.44402	2,221,550	13.41		0.00	0	7
R2032	On	06/05/2021	Bond Future	12.12	Put			22.13000	0.02213	25,130	14.86		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			10,674.82000	10.67482	10,328,030	14.86		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			23.58000	0.02358	26,760	14.86		0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			12,946.83000	12.94683	12,597,550	14.86		0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			4.83000	0.00483	5,520	14.86		0.00	0	7
R2032	On	06/05/2021	Bond Future	10.33	Put			1,349.13000	1.34913	1,476,630	13.41		0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			6,589.18000	6.58918	6,309,280	14.14		0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,102.45000	1.10245	1,176,650	14.14		0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			6,631.07000	6.63107	6,350,510	14.15		0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,091.65000	1.09165	1,165,190	14.15		0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			6,547.35000	6.54735	6,268,100	14.12		0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,113.36000	1.11336	1,188,210	14.12		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,478.75000	8.47875	8,754,720	12.47		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,052.59000	1.05259	970,360	12.47		0.00	0	7

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	04/11/2021	Bond Future	11.70	Call		7,520.83000	7.52083	7,247,720	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		522.15000	0.52215	556,470	14.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,560.20000	7.56020	7,286,540	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,591.31000	1.59131	1,676,400	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,580.03000	1.58003	1,664,570	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,481.72000	7.48172	7,209,170	14.33	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,602.89000	1.60289	1,688,540	14.33	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,176.50000	6.17650	6,412,230	12.54	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,806.43000	1.80643	1,683,960	12.54	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,813.47000	11.81347	11,489,590	14.42	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		832.67000	0.83267	771,510	12.27	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		3,817.70000	3.81770	3,635,760	12.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		4,694.69000	4.69469	4,875,100	12.77	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,252.16000	3.25216	3,087,180	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		5,410.97000	5.41097	5,609,890	12.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		3,276.78000	3.27678	3,111,020	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		5,316.95000	5.31695	5,513,540	12.61	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,227.31000	3.22731	3,063,110	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		7,654.65000	7.65465	7,900,340	12.27	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		12,087.26000	12.08726	12,388,450	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		10,849.91000	10.84991	11,138,710	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,051.92000	1.05192	978,370	12.27	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,935.49000	1.93549	1,818,830	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		5,379.37000	5.37937	5,577,520	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		5,348.25000	5.34825	5,545,620	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,202.89000	3.20289	3,039,460	12.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,553.59000	2.55359	2,412,180	12.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		6,350.13000	6.35013	6,571,070	12.38	0.00	0	9
Total R2032 Option											0.00	0	4,45
Total For R2032											0.00	0	137,36
R2035	On	06/05/2021	Bond Future			10.92518	87.26433	10.87128	87.60442	14.76	0.00	0	100,19
R2035	On	05/08/2021	Bond Future			11.15516	88.19645	11.09891	88.54049	14.79	0.00	0	
R2035	On	04/11/2021	Bond Future			11.38522	84.69104	11.32656	85.03916	14.89	0.00	0	
R2035	On	03/02/2022	Bond Future			11.63294	85.64421	11.57167	85.99633	14.59	0.00	0	
Total R2035 Future											0.00	0	100,19
R2035	On	06/05/2021	Bond Future	12.36	Call		8,832.62000	8.83262	8,504,920	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		122.11000	0.12211	134,500	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		1,505.28000	1.50528	1,628,270	14.82	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		1,095.63000	1.09563	966,490	14.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.55	Put		3,164.26000	3.16426	3,375,210	14.14	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		5,727.99000	5.72799	6,018,370	13.36	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		776.33000	0.77633	674,020	13.88	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		1,274.82000	1.27482	1,382,400	14.95	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		3,012.40000	3.01240	2,779,890	14.95	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		11,625.09000	11.62509	11,287,950	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		125.23000	0.12523	137,920	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,625.42000	2.62542	2,408,320	14.82	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,805.96000	1.80596	1,629,560	14.54	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		4,782.38000	4.78238	4,501,060	15.64	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		639.98000	0.63998	698,750	15.64	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		10,919.25000	10.91925	10,583,520	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		293.40000	0.29340	243,690	13.36	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		3,835.63000	3.83563	4,073,410	13.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		275.76000	0.27576	301,930	16.59	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		3,726.17000	3.72617	3,470,270	15.21	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		953.99000	0.95399	1,038,180	15.21	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put		4,644.28000	4.64428	4,908,590	13.60	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		26.99000	0.02699	29,940	16.59	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		2,195.01000	2.19501	2,358,700	14.54	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		8,883.57000	8.88357	8,555,580	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		119.06000	0.11906	131,160	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		8,781.69000	8.78169	8,454,290	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		510.34000	0.51034	434,560	13.60	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		40.54000	0.04054	44,900	16.59	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		7,116.24000	7.11624	6,802,320	16.59	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		49,666.78000	49.66678	50,010,820	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		49,550.20000	49.55020	49,894,240	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,553.61000	2.55361	2,684,000	14.91	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,319.96000	2.31996	2,168,470	14.31	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,373.23000	4.37323	4,565,780	14.31	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		7,849.43000	7.84943	8,119,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		49,783.49000	49.78349	50,127,530	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		835.78000	0.83578	761,310	13.69	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		4,193.00000	4.19300	3,979,350	14.91	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		485.96000	0.48596	514,060	16.19	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,427.92000	5.42792	5,206,400	15.11	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		2,961.94000	2.96194	3,088,540	15.11	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		3,307.00000	3.30700	3,139,490	14.51	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,793.71000	4.79371	4,974,320	14.51	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		8,348.49000	8.34849	8,601,290	13.93	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,431.53000	1.43153	1,336,210	13.93	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		8,406.14000	8.40614	8,137,450	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,722.88000	1.72288	1,802,310	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,443.67000	8.44367	8,174,440	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,707.80000	1.70780	1,786,690	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,368.66000	8.36866	8,100,510	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		8,928.12000	8.92812	9,189,000	13.93	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,272.15000	1.27215	1,184,910	13.93	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		6,505.62000	6.50562	6,726,730	14.05	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,140.56000	2.14056	2,013,550	14.05	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		13,580.65000	13.58065	13,260,630	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,738.07000	1.73807	1,818,040	16.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,705.73000	3.70573	3,540,180	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		5,770.14000	5.77014	5,956,710	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,013.83000	1.01383	948,600	13.77	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,732.82000	3.73282	3,566,540	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		5,737.49000	5.73749	5,923,330	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,759.68000	3.75968	3,592,670	14.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		5,704.68000	5.70468	5,889,790	14.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		4,173.79000	4.17379	3,995,900	14.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		5,230.95000	5.23095	5,405,180	14.30	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,363.27000	2.36327	2,239,740	13.77	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		7,936.77000	7.93677	8,165,360	13.77	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		12,918.75000	12.91875	13,205,640	13.77	0.00	0	
Total R2035 Option											0.00	0	14,81
Total For R2035											0.00	0	115,00
R2037	On	06/05/2021	Bond Future			11.15210	82.85514	11.09309	83.22460	15.83	78,215,252.16	944	132,06
R2037	On	05/08/2021	Bond Future			11.38367	79.48482	11.32206	79.85862	16.65	0.00	0	
R2037	On	04/11/2021	Bond Future			11.60343	80.35942	11.53929	80.73751	15.93	0.00	0	
R2037	On	03/02/2022	Bond Future			11.84010	77.00955	11.77318	77.39199	16.46	0.00	0	
Total R2037 Future											78,215,252.16	944	132,06
R2037	On	06/05/2021	Bond Future	12.43	Call		7,975.48000	7.97548	7,627,260	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		197.43000	0.19743	218,670	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,024.76000	8.02476	7,676,100	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		192.93000	0.19293	213,730	17.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.42	Call		7,926.24000	7.92624	7,578,470	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		202.02000	0.20202	223,710	17.76	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,389.44000	1.38944	1,473,590	17.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,827.67000	6.82767	6,539,380	17.78	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,414.21000	1.41421	1,499,720	17.78	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,869.80000	6.86980	6,580,830	17.80	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,401.69000	1.40169	1,486,520	17.80	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,912.13000	6.91213	6,622,480	17.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,754.25000	8.75425	8,458,860	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,649.38000	1.64938	1,732,080	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,680.47000	8.68047	8,386,190	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,678.03000	1.67803	1,761,840	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,717.33000	8.71733	8,422,500	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,663.65000	1.66365	1,746,910	17.32	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		5,703.38000	5.70338	5,901,950	15.97	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,901.79000	3.90179	3,717,140	15.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		5,670.97000	5.67097	5,868,760	15.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,847.62000	3.84762	3,664,530	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		5,735.65000	5.73565	5,935,000	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,874.81000	3.87481	3,690,940	15.97	0.00	0	
Total R2037 Option											0.00	0	
Total For R2037											78,215,252.16	944	132,06
R2040	On	06/05/2021	Bond Future			11.24868	85.04097	11.18446	85.47017	15.98	1,190,573.58	14	79.42
R2040	On	05/08/2021	Bond Future			11.47442	81.44374	11.40736	81.87782	17.15	0.00	0	
R2040	On	04/11/2021	Bond Future			11.68829	82.33988	11.61843	82.77906	16.24	0.00	0	
R2040	On	03/02/2022	Bond Future			11.91841	78.76212	11.84550	79.20626	16.80	0.00	0	
Total R2040 Future											1,190,573.58	14	79.42
R2040	On	06/05/2021	Bond Future	12.43	Call		7,968.76000	7.96876	7,569,240	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		242.22000	0.24222	271,900	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		8,020.53000	8.02053	7,620,420	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,119.29000	1.11929	1,238,570	16.52	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,707.20000	3.70720	3,397,280	16.52	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		12,879.38000	12.87938	12,453,140	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		236.75000	0.23675	265,840	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,917.03000	7.91703	7,518,130	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		20.28000	0.02028	23,240	18.08	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		247.79000	0.24779	278,090	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		3,508.20000	3.50820	3,786,380	15.26	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		1,073.83000	1.07383	922,810	15.26	0.00	0	30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	12.48	Put		1,347.41000	1.34741	1,437,770	18.80	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		7,913.17000	7.91317	7,568,740	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,335.83000	1.33583	1,425,480	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,823.00000	7.82300	7,480,000	18.78	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		3,104.80000	3.10480	3,286,760	17.21	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,023.69000	4.02369	3,771,570	17.21	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		18,061.94000	18.06194	17,633,880	18.84	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,359.25000	1.35925	1,450,330	18.78	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		59.55000	0.05955	65,570	18.84	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		7,867.99000	7.86799	7,524,270	18.80	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		4,805.04000	4.80504	5,052,720	16.60	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,427.91000	2.42791	2,241,510	16.60	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,710.56000	1.71056	1,806,910	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,228.59000	9.22859	8,885,110	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,695.70000	1.69570	1,791,400	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,150.68000	9.15068	8,808,500	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,725.54000	1.72554	1,822,540	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,189.61000	9.18961	8,846,780	17.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,191.02000	4.19102	3,974,350	16.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		5,842.88000	5.84288	6,070,350	16.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,220.12000	4.22012	4,002,530	16.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		5,808.77000	5.80877	6,035,320	16.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,162.01000	4.16201	3,946,260	16.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		5,877.16000	5.87716	6,105,550	16.42	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											1,190,573.58	14	83,02
R2044	On	06/05/2021	Bond Future			11.30886	81.61808	11.24966	82.01535	16.79	0.00	0	62,08
R2044	On	05/08/2021	Bond Future			11.52635	78.10945	11.46450	78.51127	18.01	0.00	0	
R2044	On	04/11/2021	Bond Future			11.73214	78.96894	11.66769	79.37542	17.04	0.00	0	
R2044	On	03/02/2022	Bond Future			11.95337	75.47835	11.88606	75.88951	17.63	0.00	0	
Total R2044 Future											0.00	0	62,08
R2044	On	06/05/2021	Bond Future	12.44	Call		7,658.02000	7.65802	7,290,660	18.85	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		275.46000	0.27546	305,370	18.85	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,710.27000	7.71027	7,342,390	18.87	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		270.74000	0.27074	300,130	18.87	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		626.70000	0.62670	528,500	15.15	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		2,657.18000	2.65718	2,410,720	16.63	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		1,654.85000	1.65485	1,805,660	16.63	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		4,352.96000	4.35296	4,042,540	17.26	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	Opt Intere
R2044	On	06/05/2021	Bond Future	11.10	Put		2,623.02000	2.62302	2,835,760	16.08	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		7,971.69000	7.97169	7,601,390	19.00	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		248.46000	0.24846	275,430	19.00	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		4,887.04000	4.88704	4,562,950	17.51	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		280.22000	0.28022	310,640	18.82	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		4,481.92000	4.48192	4,780,990	15.15	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,605.73000	7.60573	7,238,880	18.82	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		701.14000	0.70114	774,320	17.51	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		1,794.02000	1.79402	1,954,540	16.56	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,465.39000	2.46539	2,228,640	16.56	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		848.28000	0.84828	935,130	17.26	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,603.52000	1.60352	1,418,990	16.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,237.27000	1.23727	1,314,920	19.47	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		8,132.96000	8.13296	7,808,170	19.49	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,226.46000	1.22646	1,303,490	19.49	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		8,043.07000	8.04307	7,719,530	19.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,248.03000	1.24803	1,326,310	19.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		8,088.08000	8.08808	7,763,910	19.47	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,952.40000	8.95240	8,636,970	18.37	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,773.00000	1.77300	1,864,050	18.37	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,994.38000	8.99438	8,678,410	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,761.50000	1.76150	1,852,010	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,910.63000	8.91063	8,595,750	18.35	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,784.78000	1.78478	1,876,380	18.35	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		5,921.44000	5.92144	6,131,340	17.26	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,136.45000	4.13645	3,936,890	17.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		5,991.18000	5.99118	6,202,780	17.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,165.24000	4.16524	3,964,840	17.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		5,956.07000	5.95607	6,166,830	17.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,194.42000	4.19442	3,993,160	17.26	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											0.00	0	80,60
R2048	On	06/05/2021	Bond Future			11.21947	80.85303	11.16013	81.26320	16.96	0.00	0	137,17
R2048	On	05/08/2021	Bond Future			11.42235	81.71673	11.36040	82.13152	17.39	0.00	0	
R2048	On	04/11/2021	Bond Future			11.62406	78.20317	11.55943	78.62280	17.29	0.00	0	
R2048	On	03/02/2022	Bond Future			11.84015	79.08335	11.77260	79.50777	16.88	0.00	0	
Total R2048 Future											0.00	0	137,17
R2048	On	06/05/2021	Bond Future	12.35	Call		7,828.96000	7.82896	7,448,980	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		270.63000	0.27063	300,820	19.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/05/2021	Bond Future	12.36	Call		7.88093000	7.88093	7,500,350	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		1,036.18000	1.03618	894,410	16.08	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	12.36	Put		264.60000	0.26460	294,190	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		7,777.01000	7.77701	7,397,650	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		276.77000	0.27677	307,580	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Put		7,350.09000	7.35009	7,726,650	14.77	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		155.07000	0.15507	121,460	14.77	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	10.80	Put		3,608.18000	3.60818	3,876,580	16.08	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put		6,818.02000	6.81802	7,110,060	16.05	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,390.04000	1.39004	1,267,290	16.05	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.51	Call		8,362.16000	8.36216	8,027,010	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,259.44000	1.25944	1,339,080	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		8,404.87000	8.40487	8,069,020	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,245.51000	1.24551	1,324,450	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		8,319.34000	8.31934	7,984,900	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,273.35000	1.27335	1,353,700	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		5,345.72000	5.34572	5,596,760	16.57	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,136.17000	2.13617	1,972,420	16.57	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.00	Put		10,725.66000	10.72566	11,081,710	15.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		531.48000	0.53148	472,740	15.87	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.30	Put		8,629.14000	8.62914	8,956,800	15.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		875.18000	0.87518	788,050	15.87	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.84	Put		1,707.81000	1.70781	1,798,000	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		9,357.46000	9.35746	9,027,410	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,692.91000	1.69291	1,782,490	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		9,279.23000	9.27923	8,950,400	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,722.82000	1.72282	1,813,620	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		9,318.33000	9.31833	8,988,890	18.84	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,107.81000	4.10781	3,903,380	16.41	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		5,996.51000	5.99651	6,216,500	16.41	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,137.89000	4.13789	3,932,540	16.42	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		5,960.67000	5.96067	6,179,740	16.42	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,078.13000	4.07813	3,874,610	16.40	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		6,032.86000	6.03286	6,253,760	16.40	0.00	0	
Total R2048 Option											0.00	0	7,60
Total For R2048											0.00	0	144,77
R209	On	06/05/2021	Bond Future			10.83123	67.18544	10.77217	67.50922	17.85	0.00	0	27,12
R209	On	05/08/2021	Bond Future			11.03328	67.90330	10.97191	68.23086	17.23	0.00	0	
R209	On	04/11/2021	Bond Future			11.23429	65.50947	11.17056	65.84081	17.52	0.00	0	1,75

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	03/02/2022	Bond Future			11.44542	66.24685	11.37920	66.58199		17.27	0.00	0	
Total R209 Future												0.00	0	28,91
R209	On	06/05/2021	Bond Future	12.23	Call			7,515.06000	7.51506	7,206,510	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			144.94000	0.14494	160,170	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			7,558.10000	7.55810	7,249,230	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			7,665.53000	7.66553	7,968,020	16.83	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			106.49000	0.10649	85,200	16.83	0.00	0	2,1!
R209	On	06/05/2021	Bond Future	10.35	Put			3,269.26000	3.26926	3,481,500	17.13	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			887.37000	0.88737	775,830	17.13	0.00	0	5!
R209	On	06/05/2021	Bond Future	10.60	Call			1,411.08000	1.41108	1,259,860	17.42	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			6,197.84000	6.19784	6,483,260	16.83	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			216.91000	0.21691	178,550	16.83	0.00	0	5,0!
R209	On	06/05/2021	Bond Future	11.00	Call			2,548.54000	2.54854	2,336,460	17.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			1,311.89000	1.31189	1,423,590	17.85	0.00	0	3,5!
R209	On	06/05/2021	Bond Future	10.00	Put			4,856.09000	4.85609	5,116,750	16.83	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			148.33000	0.14833	163,890	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			4,821.15000	4.82115	4,544,450	18.82	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			482.34000	0.48234	529,420	18.82	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put			3,683.78000	3.68378	3,911,160	17.01	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			719.90000	0.71990	623,500	17.01	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call			3,426.06000	3.42606	3,182,180	18.15	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			2,368.03000	2.36803	2,540,590	17.42	0.00	0	6,2!
R209	On	06/05/2021	Bond Future	12.24	Put			141.62000	0.14162	156,530	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			7,472.05000	7.47205	7,163,830	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			870.19000	0.87019	950,090	18.15	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call			7,601.14000	7.60114	7,291,950	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			138.37000	0.13837	152,960	19.71	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	10.00	Call			406.35000	0.40635	343,230	16.83	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			5,578.50000	5.57850	5,332,150	17.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			1,349.71000	1.34971	1,430,920	17.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			5,614.82000	5.61482	5,367,820	17.97	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			1,337.40000	1.33740	1,417,960	17.97	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			5,542.23000	5.54223	5,296,540	17.93	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			1,362.13000	1.36213	1,444,000	17.93	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			6,802.47000	6.80247	6,558,130	18.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,874.48000	1.87448	1,961,480	18.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			2,092.59000	2.09259	2,188,590	18.55	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	12.18	Call			6,836.97000	6.83697	6,592,140	18.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			1,862.45000	1.86245	1,948,960	18.89	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R209	On	04/11/2021	Bond Future	12.19	Call			6,871.51000	6.87151	6,626,180	18.91	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			1,850.51000	1.85051	1,936,520	18.91	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			2,117.20000	2.11720	1,989,670	16.77	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			5,755.39000	5.75539	5,959,200	16.77	0.00	0	5,50
R209	On	04/11/2021	Bond Future	9.50	Put			10,372.83000	10.37283	10,644,940	16.54	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			752.23000	0.75223	693,000	16.54	0.00	0	3,70
R209	On	04/11/2021	Bond Future	12.00	Call			6,221.46000	6.22146	5,986,120	18.55	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			3,424.07000	3.42407	3,264,680	16.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			5,286.52000	5.28652	5,462,270	16.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			3,447.79000	3.44779	3,287,740	16.81	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			5,257.36000	5.25736	5,432,450	16.81	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			3,471.60000	3.47160	3,310,870	16.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			5,228.34000	5.22834	5,402,750	16.82	0.00	0	
Total R209 Option												0.00	0	59,57
Total For R209												0.00	0	88,45
R210	On	06/05/2021	Bond Future			198.99053	198.99053	199.61772	199.61772			0.00	0	1,10
R210	On	05/08/2021	Bond Future			201.16574	201.16574	201.80058	201.80058			0.00	0	
R210	On	04/11/2021	Bond Future			200.68358	200.68358	201.32609	201.32609			0.00	0	
R210	On	03/02/2022	Bond Future			202.98785	202.98785	203.63794	203.63794			0.00	0	
Total R210 Future												0.00	0	1,10
Total For R210												0.00	0	1,10
R212	On	06/05/2021	Bond Future			171.27490	171.27490	171.27607	171.27607			0.00	0	2,90
R212	On	05/08/2021	Bond Future			170.81523	170.81523	170.81711	170.81711			0.00	0	
R212	On	04/11/2021	Bond Future			172.73280	172.73280	172.73515	172.73515			0.00	0	
Total R212 Future												0.00	0	2,90
Total For R212												0.00	0	2,90
R213	On	06/05/2021	Bond Future			9.82065	83.84794	9.74607	84.25745		12.99	4,360,092.88	52	9,50
R213	On	05/08/2021	Bond Future			10.03329	84.74362	9.95547	85.15781		12.54	0.00	0	
R213	On	04/11/2021	Bond Future			10.24740	82.14557	10.16624	82.56454		12.69	0.00	0	
R213	On	03/02/2022	Bond Future			10.47924	83.06985	10.39444	83.49363		12.52	0.00	0	
Total R213 Future												4,360,092.88	52	9,50
R213	On	06/05/2021	Bond Future	11.90	Call			10,841.58000	10.84158	10,434,200	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			10.39000	0.01039	12,520	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			10,887.01000	10.88701	10,479,560	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			10.04000	0.01004	12,100	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			10,796.13000	10.79613	10,388,810	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			10.76000	0.01076	12,950	14.35	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			5,377.20000	5.37720	5,064,470	13.05	0.00	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	05/08/2021	Bond Future	10.78	Put		1,124.03000	1.12403	1,225,490	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		3,189.63000	3.18963	2,948,040	12.47	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		2,211.90000	2.21190	2,384,500	12.47	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		4,646.77000	4.64677	4,926,730	11.93	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,272.82000	1.27282	1,138,590	11.93	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		5,645.47000	5.64547	5,326,550	13.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,044.64000	1.04464	1,139,910	13.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		5,684.02000	5.68402	5,364,240	13.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		1,033.69000	1.03369	1,128,100	13.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		5,606.82000	5.60682	5,288,760	13.13	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		1,055.53000	1.05553	1,151,660	13.13	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,350.11000	6.35011	6,044,300	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,647.24000	1.64724	1,760,400	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,278.59000	6.27859	5,974,230	13.56	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,671.65000	1.67165	1,786,260	13.56	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,314.43000	6.31443	6,009,350	13.58	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,659.51000	1.65951	1,773,400	13.58	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call		3,321.46000	3.32146	3,118,890	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		4,559.38000	4.55938	4,780,590	12.28	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,097.13000	2.09713	1,946,540	11.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		6,318.78000	6.31878	6,591,970	11.87	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		10,396.18000	10.39618	10,741,580	11.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		2,902.01000	2.90201	2,715,760	12.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		5,067.29000	5.06729	5,304,820	12.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		2,924.47000	2.92447	2,737,300	12.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		5,037.88000	5.03788	5,274,490	12.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		2,879.64000	2.87964	2,694,300	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,045.12000	1.04512	955,620	11.81	0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put		4,295.35000	4.29535	4,507,610	12.35	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,450.62000	2.45062	2,283,590	12.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		5,715.08000	5.71508	5,971,830	12.00	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		9,580.85000	9.58085	9,915,130	11.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		5,096.84000	5.09684	5,335,280	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		883.10000	0.88310	804,720	11.81	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		3,566.82000	3.56682	3,355,300	12.35	0.00	0	
Total R213 Option											0.00	0	90
Total For R213											4,360,092.88	52	10,44
R214	On	06/05/2021	Bond Future			11.17287	64.28397	11.10852	64.64047	19.40	0.00	0	14,00
R214	On	05/08/2021	Bond Future			11.37242	64.97061	11.30545	65.33125	18.69	0.00	0	

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	04/11/2021			11.57060	62.40745	11.50099	62.77221		19.06		0.00	0	
R214	On	03/02/2022			11.78224	63.10980	11.70976	63.47873		18.76		0.00	0	
Total R214 Future												0.00	0	14,03
R214	On	06/05/2021	12.26	Call			6,246.56000	6.24656	5,924,140	21.43		0.00	0	
R214	On	06/05/2021	12.26	Put			324.39000	0.32439	358,470	21.43		0.00	0	
R214	On	06/05/2021	12.27	Call			6,287.64000	6.28764	5,964,630	21.43		0.00	0	
R214	On	06/05/2021	12.27	Put			318.03000	0.31803	351,520	21.43		0.00	0	
R214	On	06/05/2021	12.25	Call			6,205.52000	6.20552	5,883,690	21.43		0.00	0	
R214	On	06/05/2021	12.25	Put			330.86000	0.33086	365,530	21.43		0.00	0	
R214	On	05/08/2021	12.01	Call			5,263.97000	5.26397	5,004,450	19.40		0.00	0	
R214	On	05/08/2021	12.01	Put			1,631.29000	1.63129	1,732,410	19.40		0.00	0	
R214	On	05/08/2021	12.02	Call			5,299.13000	5.29913	5,038,850	19.42		0.00	0	
R214	On	05/08/2021	12.02	Put			1,617.37000	1.61737	1,717,730	19.42		0.00	0	
R214	On	05/08/2021	12.03	Call			5,334.20000	5.33420	5,073,170	19.44		0.00	0	
R214	On	05/08/2021	12.03	Put			1,603.42000	1.60342	1,703,030	19.44		0.00	0	
R214	On	04/11/2021	12.48	Put			1,963.31000	1.96331	2,061,500	20.15		0.00	0	
R214	On	04/11/2021	12.46	Call			6,722.99000	6.72299	6,457,530	20.12		0.00	0	
R214	On	04/11/2021	12.46	Put			1,988.41000	1.98841	2,087,710	20.12		0.00	0	
R214	On	04/11/2021	12.47	Call			6,756.63000	6.75663	6,490,610	20.13		0.00	0	
R214	On	04/11/2021	12.47	Put			1,975.82000	1.97582	2,074,560	20.13		0.00	0	
R214	On	04/11/2021	12.48	Call			6,790.28000	6.79028	6,523,710	20.15		0.00	0	
R214	On	03/02/2022	11.41	Call			3,668.56000	3.66856	3,488,170	18.13		0.00	0	
R214	On	03/02/2022	11.41	Put			5,233.37000	5.23337	5,421,910	18.13		0.00	0	
R214	On	03/02/2022	11.39	Call			3,619.74000	3.61974	3,440,800	18.11		0.00	0	
R214	On	03/02/2022	11.39	Put			5,291.24000	5.29124	5,481,230	18.11		0.00	0	
R214	On	03/02/2022	11.40	Call			3,644.12000	3.64412	3,464,450	18.12		0.00	0	
R214	On	03/02/2022	11.40	Put			5,262.24000	5.26224	5,451,500	18.12		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	14,03
Total for Bond												170,231,209.37	4,011	1,189,62
E170	On	01/08/2021			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	
ES23	On	25/01/2023			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			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A 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 ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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	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	06/05/2021	GOVI			745.62100	745.62100	748.59700	748.59700			0.00	0	97
GOVI	On	05/08/2021	GOVI			753.50100	753.50100	756.51200	756.51200			0.00	0	
GOVI	On	04/11/2021	GOVI			761.86200	761.86200	764.90800	764.90800			0.00	0	
GOVI	On	03/02/2022	GOVI			770.42700	770.42700	773.50900	773.50900			0.00	0	
Total GOVI Future												0.00	0	97
GOVI	On	06/05/2021	GOVI	678.68	Call			699,170.00000	69.91700	669,410,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call			699,070.00000	69.90700	669,310,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			699,270.00000	69.92700	669,510,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			373,820.00000	37.38200	343,710,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			373,720.00000	37.37200	343,610,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			373,620.00000	37.36200	343,510,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			364,980.00000	36.49800	334,520,000		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			364,880.00000	36.48800	334,420,000		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			365,080.00000	36.50800	334,620,000		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	792.75	Put			192,410.00000	19.24100	223,230,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			192,510.00000	19.25100	223,330,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			192,310.00000	19.23100	223,130,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI												0.00	0	97
AL37	On	06/05/2021	Index Future			773.96600	773.96600	777.04700	777.04700			0.00	0	
AL37	On	05/08/2021	Index Future			782.14600	782.14600	785.26200	785.26200			0.00	0	
AL37	On	04/11/2021	Index Future			790.82500	790.82500	793.97800	793.97800			0.00	0	
AL37	On	03/02/2022	Index Future			799.71600	799.71600	802.90500	802.90500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/05/2021	Index Future			858.96600	858.96600	862.40700	862.40700			0.00	0	
AL7T	On	05/08/2021	Index Future			868.04400	868.04400	871.52500	871.52500			0.00	0	
AL7T	On	04/11/2021	Index Future			877.67500	877.67500	881.19800	881.19800			0.00	0	
AL7T	On	03/02/2022	Index Future			887.54300	887.54300	891.10600	891.10600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/05/2021	Index Future			754.39300	754.39300	757.42500	757.42500			0.00	0	25
ALBI	On	05/08/2021	Index Future			762.36500	762.36500	765.43400	765.43400			0.00	0	
ALBI	On	04/11/2021	Index Future			770.82500	770.82500	773.92900	773.92900			0.00	0	
ALBI	On	03/02/2022	Index Future			779.49100	779.49100	782.63100	782.63100			0.00	0	
Total ALBI Future												0.00	0	25
Total For ALBI												0.00	0	25
IGOV	On	06/05/2021	Index Future			278.97200	278.97200	278.69500	278.69500			0.00	0	85
IGOV	On	05/08/2021	Index Future			281.98900	281.98900	281.71000	281.71000			0.00	0	
IGOV	On	04/11/2021	Index Future			285.18600	285.18600	284.90400	284.90400			0.00	0	
IGOV	On	03/02/2022	Index Future			288.45900	288.45900	288.17500	288.17500			0.00	0	
Total IGOV Future												0.00	0	85
Total For IGOV												0.00	0	85
Total for Index												0.00	0	1,15
JIBAR f	On	17/03/2021	Jibar Future			3.66500	96.33500	3.65500	96.34500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.75500	96.24500	3.73500	96.26500			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.78000	96.22000	3.76000	96.24000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.85500	96.14500	3.84500	96.15500			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.89000	96.11000	3.87000	96.13000			0.00	0	
JIBAR f	On	18/08/2021	Jibar Future			4.02000	95.98000	4.02000	95.98000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			4.05000	95.95000	4.05000	95.95000			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			4.39500	95.60500	4.41500	95.58500			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.60000	95.40000	4.62000	95.38000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.88000	95.12000	4.90000	95.10000			0.00	0	41
JIBAR f	On	21/09/2022	Jibar Future			5.08500	94.91500	5.11500	94.88500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.38500	94.61500	5.40500	94.59500			0.00	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
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.81000	90.81000	90.80000	90.80000				0.00	0	
Total 5Y STND Future										0.00	0	
Total For 5Y STND										0.00	0	
Total for Interest Rate Swap										0.00	0	
Total for Derivatives :										170,231,209.37	4,011	1,222,32
AA06 On 15/04/2021 Spot Bond					0.00000	100.81752				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			6.16500	104.23444	6.16500	104.21692				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.75000	301.73935	3.75000	301.69194				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.01309				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.77513				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.01363	9.65000	101.98723				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.24227				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.98557				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	100.90471				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.43606				0.00	0	200,000,00
Total ABFN16 SPOT										0.00	0	200,000,00
Total For ABFN16										0.00	0	200,000,00
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.45480				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.01824				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.40125				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.66017				0.00	1,918,000,000	1,918,000,00
Total ABFN23 SPOT										0.00	1,918,000,000	1,918,000,00
Total For ABFN23										0.00	1,918,000,000	1,918,000,00
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.93563				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.53504				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.43980				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.93501				0.00	0	200,000,00
Total ABFN28 SPOT										0.00	0	200,000,00
Total For ABFN28										0.00	0	200,000,00
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.02936				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.98399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.38505				0.00	0	300,000,00
Total ABFN31 SPOT										0.00	0	300,000,00
Total For ABFN31										0.00	0	300,000,00
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.89789				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.89138				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.85293				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.00771				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.35703				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.84243				0.00	2,000,000,000	2,000,000,00
Total ABFN37 SPOT										0.00	2,000,000,000	2,000,000,00
Total For ABFN37										0.00	2,000,000,000	2,000,000,00
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.66740				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.38939				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.12585				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.72544				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

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 16/09/2029 Spot Bond					0.00000	98.96311				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.80779				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.83105				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.84772				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.89516				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.24853				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.26069				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.23380				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.52267				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.14388				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.26000	4.26000	4.26000	147.73328				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	81.62952	100.00000	81.44340				0.00	0	
Total ABKI03/R212 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 ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.05000	7.05000	7.05000	137.41201				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.69047	100.00000	17.65056				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	101.79523				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.04000	217.80993	3.04000	217.77984				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	147.74296				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.03000	4.03000	4.03000	191.85586				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	214.66370				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.99500	6.99500	6.99500	101.69021				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.38500	7.38500	7.38500	116.84358				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.65500	5.65500	5.65500	103.13532				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.18500	104.37398	5.18500	104.35921				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			5.49500	107.91001	5.49500	107.89386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.52500	109.99207	5.52500	109.97552			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.95000	117.09507	6.95000	117.07297			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.16000	116.19308	8.16000	116.16741			0.00	0	1,500,000.00
Total ABS17 SPOT									0.00	0	1,500,000.00
Total For ABS17									0.00	0	1,500,000.00
ABS18 On 26/09/2023 Spot Bond			5.96500	108.71863	5.96500	108.70098			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.49500	105.92185	7.49500	105.90067			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	9.98552	100.00000	9.96354			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.13000	2.13000	2.13000	314.18869		193,830,000,000.00		91,000,000	91,000,000
Total ABS12 SPOT								193,830,000,000.00		91,000,000	91,000,000
Total For ABS12								193,830,000,000.00		91,000,000	91,000,000
ABS14 On 31/01/2022 Spot Bond			1.38000	169.86550	1.38000	169.84971			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.26000	10.26000	10.26000	103.77712			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.88514			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.88892			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	99.89388				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.89333				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.43651				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.88955				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.88955				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.88637				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.88637				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	166.15590				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	168.06558				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.89560				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.89633				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.89916				0.00	0	
Total ACL222 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 ACL222									0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.36237			0.00	0	
Total AECI01 SPOT									0.00	0	
Total For AECI01									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.29548			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.57384			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.59232			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.30264			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.87593			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.46878			0.00	0	200,000,00
Total AGL03 SPOT									0.00	0	200,000,00
Total For AGL03									0.00	0	200,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.83353			0.00	0	18,200,00
Total AGT01 SPOT									0.00	0	18,200,00
Total For AGT01									0.00	0	18,200,00
AGT02 On 28/11/2024 Spot Bond					0.00000	101.91036			0.00	0	
Total AGT02 SPOT									0.00	0	
Total For AGT02									0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	100.75884			0.00	0	
Total AGT03 SPOT									0.00	0	
Total For AGT03									0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.09947			0.00	500,000,000	500,000,00
Total AGT04 SPOT									0.00	500,000,000	500,000,00
Total For AGT04									0.00	500,000,000	500,000,00
AHF2A On 18/07/2021 Spot Bond					0.00000	100.83663			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.83663				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.97643				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.81335				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.80558				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.89106				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.97650				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.25584				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.34110				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.49107				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.32914				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.68500	107.67265	6.68500	107.65309				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	100.34705				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.37093				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.96879				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.58913				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.79030				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.34698				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.37084				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.53742				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.32311				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.35893				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.38278				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.58488				0.00	0	
Total AHF7D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AHF7D1									0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.56500	112.33412	7.56500	112.31121			0.00	0	
Total AIR02 SPOT									0.00	0	
Total For AIR02									0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.68500	110.02567	6.68500	110.00568			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.63000	93.88675	11.63000	93.85745			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.30000	169.39300	6.30000	169.35482			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.96220			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.76206			0.00	0	17,000,00
Total APF06 SPOT									0.00	0	17,000,00
Total For APF06									0.00	0	17,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.07370			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.68738			0.00	0	
Total APF08 SPOT									0.00	0	
Total For APF08									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.02507			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.16973			0.00	0	
Total APF10 SPOT									0.00	0	
Total For APF10									0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.36907			0.00	0	
Total APF12 SPOT									0.00	0	
Total For APF12									0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.37908			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.86919				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.36365				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.05000	229.59268	5.05000	229.54859				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.06500	207.12486	5.06500	207.08497				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.36000	168.43842	2.36000	168.41824				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	98.53976				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.63408				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.65015				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.40500	168.37335	2.40500	168.35296				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15(On 31/05/2021 Spot Bond					0.00000	55.45399				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	100.22974				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			4.92000	181.57035	4.92000	181.53611				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16(On 08/08/2021 Spot Bond					0.00000	100.58603				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.39381				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16(On 20/06/2021 Spot Bond					0.00000	100.00146				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17(On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN172									0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN176 SPOT									0.00	0	
Total For ASN176									0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN177 SPOT									0.00	0	
Total For ASN177									0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	99.87666			0.00	0	
Total ASN181 SPOT									0.00	0	
Total For ASN181									0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.23393			0.00	0	
Total ASN194 SPOT									0.00	0	
Total For ASN194									0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.17000	102.15984	5.17000	102.13980			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.90523			0.00	0	40,000,00
Total ASN196 SPOT									0.00	0	40,000,00
Total For ASN196									0.00	0	40,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	99.90369			0.00	0	
Total ASN203 SPOT									0.00	0	
Total For ASN203									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.88516			0.00	0	
Total ASN204 SPOT									0.00	0	
Total For ASN204									0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.39359			0.00	0	
Total ASN208 SPOT									0.00	0	
Total For ASN208									0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.44456			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.23497			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.21456			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.87705				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.89819				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.45206				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.35457				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.34586				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.01494				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.86737				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	99.89673				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	99.86574				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.43000	4.43000	4.43000	101.10012				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.20500	5.20500	5.20500	91.01073				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN327 On 20/06/2024 Spot Bond					0.00000	99.90258				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	99.88765				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	100.55974				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	99.90178				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			5.28000	100.71293	5.28000	100.69286				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	99.89481				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	99.90518				0.00	64,000,000	16,000,000
Total ASN346 SPOT										0.00	64,000,000	16,000,000
Total For ASN346										0.00	64,000,000	16,000,000
ASN351 On 20/06/2024 Spot Bond					0.00000	99.88212				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	99.89952				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	99.89952				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	100.23482				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	99.87787				0.00	0	
Total ASN369 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 ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.90156				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.89760				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.71503				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.01426				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.01426				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	99.87961				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.90062				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.31746				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.98585				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.90138				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.88252				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.16189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.93737				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.01304				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.01304				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	99.90797				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	99.90465				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	99.87318				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.34463				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	102.63863				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.79758				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.80536				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	100.42267				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	104.75226				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.12218				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.46273				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.62419				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.73371				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	104.56032				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.40456				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.46721				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	99.89780				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.87695				0.00	0	840,000,00
Total ASN480 SPOT										0.00	0	840,000,00
Total For ASN480										0.00	0	840,000,00
ASN48: On 25/05/2021 Spot Bond					0.00000	100.25081				0.00	0	
Total ASN484 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 ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	100.80000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.45132				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	99.89818				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.18083				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.15560				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.97209				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.09681				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.01224				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.01224				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN499 On 18/03/2021 Spot Bond					0.00000	99.97562				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.93114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	99.90105				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	102.10170	9.00000	102.09589				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	101.91221	8.18000	101.90493				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	101.95384	8.36000	101.94685				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.95384	8.36000	101.94685				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.95407				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.84902				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.74108				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	101.11238	9.10000	101.08753				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	101.34599	11.05000	101.31588				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	101.34002	11.00000	101.31005				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53 On 13/05/2021 Spot Bond					0.00000	100.34519				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	101.28027	10.50000	101.25163				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	101.28027	10.50000	101.25163				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.21703				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.66322				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.28848				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	101.29223	10.60000	101.26333				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.60138	10.47000	101.24813				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	101.24255	10.55000	101.21347				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.62270				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.46770				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.47019				0.00	0	
Total ASN562 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 ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.47019				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.41574				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56: On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.32479				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.31041				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.35498				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.32839				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.29787				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.27079				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.28433				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.28433				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.01431				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.90521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.01404				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.14050				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	100.13495				0.00	0	30,000,00
Total ASN583 SPOT										0.00	0	30,000,00
Total For ASN583										0.00	0	30,000,00
ASN58 On 07/09/2021 Spot Bond					0.00000	100.09653				0.00	0	30,000,00
Total ASN584 SPOT										0.00	0	30,000,00
Total For ASN584										0.00	0	30,000,00
ASN58 On 13/02/2022 Spot Bond					0.00000	100.11849				0.00	0	30,000,00
Total ASN585 SPOT										0.00	0	30,000,00
Total For ASN585										0.00	0	30,000,00
ASN58 On 14/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00		7,500,000,000	7,500,000,00	
Total ASN586 SPOT								50,000,000,000,000.00		7,500,000,000	7,500,000,00	
Total For ASN586								50,000,000,000,000.00		7,500,000,000	7,500,000,00	
ASN58 On 18/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
BAW21 On 24/03/2022 Spot Bond			6.08500	102.94983	6.08500	102.93278				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.81971	9.30000	99.79465				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	100.43369				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.53621				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW29 On 22/02/2023 Spot Bond					0.00000	100.33373				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.40667				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.03656				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.41000	102.00460	6.41000	101.98692				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.82568				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.38757				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.38747				0.00	0	400,000,00
Total BAW36 SPOT										0.00	0	400,000,00
Total For BAW36										0.00	0	400,000,00
BAYA5 On 31/03/2022 Spot Bond					0.00000	103.87198				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.67908				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2021 Spot Bond					0.00000	101.65869				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.88500	8.88500	8.88500	106.54672				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.52558				0.00	0	
Total BAYA70 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.73977				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.87000	10.87000	10.87000	110.55927				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.43453				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.51157				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.23685				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.23696				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.22107				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.73033				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.73033				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.32239				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.78157				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.72979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.78095				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.67833				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.78079				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB15 On 30/06/2021 Spot Bond					0.00000	101.98636				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	102.03665				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.03665				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.03665				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.08809				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.03732				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.39073				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB2(On 30/06/2023 Spot Bond					0.00000	102.13978				0.00	0	600,000,00
Total BAYB20 SPOT										0.00	0	600,000,00
Total For BAYB20										0.00	0	600,000,00
BC127 On 08/05/2021 Spot Bond					0.00000	100.52643				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.81500	7.81500	7.81500	104.94881				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.62327				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.63059				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.00841				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.12719				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.68500	106.04457	7.68500	106.02284				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.25822				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.15152				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.58500	105.14435	7.58500	105.12273				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.60554				0.00	0	
Total BGL12 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 BGL12									0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.68500	102.92916	6.68500	102.91084			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.45245			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.17298			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.39453			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.69063			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.10343			0.00	0	200,000,00
Total BGL18 SPOT									0.00	0	200,000,00
Total For BGL18									0.00	0	200,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.92916			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.15563			0.00	0	
Total BGT01 SPOT									0.00	0	
Total For BGT01									0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.69843			0.00	0	300,000,00
Total BID08 SPOT									0.00	0	300,000,00
Total For BID08									0.00	0	300,000,00
BID09 On 15/11/2021 Spot Bond					0.00000	100.48036			0.00	0	
Total BID09 SPOT									0.00	0	
Total For BID09									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.67938			0.00	0	
Total BID10 SPOT									0.00	0	
Total For BID10									0.00	0	
BID11 On 15/11/2023 Spot Bond			6.42500	110.87766	6.42500	110.85829			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.04839				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.27742				0.00	200,000,000	200,000,000
Total BID13 SPOT										0.00	200,000,000	200,000,000
Total For BID13										0.00	200,000,000	200,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.27622				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.71442				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.81471				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.10504				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.33300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.31100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.11600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.41096				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	99.91080				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.71371				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.07684				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.35609				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.51695				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.01840				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.87532				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.57695				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.62158				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.84214				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.90748				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.55126				0.00	0	
Total BPPF28 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 BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.57692				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.59923				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.22743				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.56250				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	
CBL26 On 06/05/2021 Spot Bond			5.28500	104.79630	5.28500	104.78124				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.44096				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.41865				0.00	820,000,000	410,000,000
Total CBL29 SPOT										0.00	820,000,000	410,000,000
Total For CBL29										0.00	820,000,000	410,000,000
CCT01 On 23/06/2023 Spot Bond			7.31000	113.69078	7.31000	113.66835				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.56000	114.46422	7.56000	114.44089				0.00	0	1,500,000,000
Total CCT02 SPOT										0.00	0	1,500,000,000
Total For CCT02										0.00	0	1,500,000,000
CCT03 On 15/03/2025 Spot Bond			8.19000	110.00700	8.19000	109.98301				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.61000	104.24395	9.61000	103.07967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.92220				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.75593				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.85021				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.31552				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.33761				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.08943				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.15718				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.03105				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.20659	3.14000	159.10500				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.33000	2.33000	2.33000	159.15000				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.94452	4.77000	112.21300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	104.25700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.39893				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.45500	108.11907	7.45500	108.09720				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.99366	8.70700	125.27100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.76194				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.82779				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.60779				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			6.28000	99.94841	6.28000	99.93123				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	98.83803	10.98000	98.80884				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	117.70800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	99.87547				0.00	0	100,000,00
Total CLN382 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN382										0.00	0	100,000,00
CLN382 On 20/09/2024 Spot Bond			6.50000	117.01896	6.50000	120.68900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	107.32100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	99.89755				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 20/09/2022 Spot Bond					0.00000	99.89670				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.47267				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.46873				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			6.18000	104.46970	6.18000	104.45222				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.33000	168.48182	2.33000	168.46177				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.35000	133.85796	5.35000	133.83107				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.79000	131.73874	5.79000	131.71073				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.97000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.44350				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.48998				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.62407				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.88500	103.08077	6.88500	103.06181				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.41876				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	101.45752				0.00	0	
Total CLN466 SPOT										0.00	0	
Total For CLN466										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.71234				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.46665				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.20800				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	63.24684	100.00000	63.10532				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN482 On 20/05/2021 Spot Bond					0.00000	100.48811				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.55384				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.71427				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.38000	105.01483	6.38000	104.99672				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	103.94100	10.16000	104.97200				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.68500	104.36949	6.68500	104.35054				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.70181				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	99.87816				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.25326				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.08500	109.38020	7.08500	109.35950				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.42118				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.35350				0.00	0	
Total CLN499 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 CLN499										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.05944				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.12045				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.46794				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.57373				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.12279				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.65664				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	93.97002				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	100.05284	9.96000	100.02642				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	103.77250	10.01000	103.74466				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.32751				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	102.00334	9.60000	102.90949				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.05787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.23167				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.45735				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.19572	9.20000	100.17124				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.74572				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.27351				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.83683				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.25595				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.69705				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.05787				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.88737				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 ² On 18/07/2025 Spot Bond					0.00000	100.93762				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 ⁵ On 18/07/2025 Spot Bond			9.04000	106.25134	9.04000	106.22539				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 ⁶ On 18/07/2023 Spot Bond					0.00000	99.58385				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 ⁷ On 25/01/2023 Spot Bond					0.00000	100.77627				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 ⁰ On 17/01/2024 Spot Bond					0.00000	101.06963				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 ¹ On 20/12/2023 Spot Bond					0.00000	131.14000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 ² On 30/05/2022 Spot Bond					0.00000	100.23901				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54 ⁵ On 17/01/2024 Spot Bond					0.00000	101.04635				0.00	0	330,000,00
Total CLN545 SPOT										0.00	0	330,000,00
Total For CLN545										0.00	0	330,000,00
CLN54 ⁶ On 21/08/2026 Spot Bond			8.51000	107.11433	8.51000	107.08967				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 ⁷ On 29/03/2025 Spot Bond			8.56000	109.75458	8.56000	109.72917				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 ⁸ On 12/11/2025 Spot Bond			8.65000	109.17190	8.65000	109.14637				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 ⁰ On 18/04/2028 Spot Bond					0.00000	298.91846				0.00	0	
Total CLN55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.48427				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.49910				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.32293				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.18601				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN56 On 20/12/2023 Spot Bond			100.00000		0.00000	122.74200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.53695				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	103.32380	10.19000	103.34382				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.51000	109.71979	8.51000	109.69454				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.57531				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.32008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.50314				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.19104				0.00	0	60,000,00
Total CLN567 SPOT										0.00	0	60,000,00
Total For CLN567										0.00	0	60,000,00
CLN567 On 11/02/2024 Spot Bond					0.00000	100.50558				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.51408				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.61955				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.74000	108.08335	8.74000	108.05781				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.52517				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.73004				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.50827				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.01460				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.87599				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN578 On 18/04/2026 Spot Bond					0.00000	100.89860				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.17432				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.53483				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.22478				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN583 On 16/09/2025 Spot Bond					0.00000	99.99971				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.81335				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.21862				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	101.51061				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.09474				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.01318				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.97076				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	99.99972				0.00	0	
Total CLN590 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 CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.79494				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.77000	138.45891	3.77000	111.68849				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.31752				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.16138				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.31752				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.80980				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.10646				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.08627				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.97076				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.97076				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.93000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.92639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.55970				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.47316				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.18700				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.92988				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.34272				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.51388	9.32000	103.48797				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.74098				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.17869				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.12350				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.33085				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN614 On 30/11/2021 Spot Bond					0.00000	100.22469				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.12489				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.91800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.53978				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	99.88074				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.21860				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.68810				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.68560				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.63442				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	93.87600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.78988				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.73500	105.14960	6.73500	105.13036				0.00	0	
Total CLN625 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 CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.45200				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.10216				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.29000	60.77647	12.29000	81.37919				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.31865				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.21000	101.70462	9.21000	101.67932				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.44997				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.32348				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.28558				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.54078				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.97074				0.00	0	330,000,00
Total CLN635 SPOT										0.00	0	330,000,00
Total For CLN635										0.00	0	330,000,00
CLN635 On 21/11/2024 Spot Bond					0.00000	100.32902				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.44794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.61829				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.46011				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.48853				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.81805				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.33081				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	99.97133				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.72111				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	99.97127				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.44794				0.00	150,000,000	150,000,000
Total CLN648 SPOT										0.00	150,000,000	150,000,000
Total For CLN648										0.00	150,000,000	150,000,000
CLN648 On 31/05/2026 Spot Bond					0.00000	100.23068				0.00	580,000,000	580,000,000
Total CLN649 SPOT										0.00	580,000,000	580,000,000
Total For CLN649										0.00	580,000,000	580,000,000
CLN649 On 19/08/2025 Spot Bond					0.00000	100.44794				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 19/11/2022 Spot Bond					0.00000	100.35972				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.44794				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 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	
CLN65 On 22/03/2030 Spot Bond					0.00000	101.79200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	99.87320				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.34121				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.62772				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	99.89263				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.88826				0.00	0	200,000,00
Total CLN660 SPOT										0.00	0	200,000,00
Total For CLN660										0.00	0	200,000,00
CLN66 On 20/06/2023 Spot Bond					0.00000	100.04200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.27200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	104.26100				0.00	0	
Total CLN663 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 CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	127.87300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.55096				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.32950				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.53719				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.95405				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.76783				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.24834				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.49529				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.10461				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.48425	138.14423	4.48425	112.24621				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.48425	138.14423	4.48425	112.24693				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.21926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.50543				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.53246				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.36919				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	99.89664				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.62839				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.51422				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.11373				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	99.90160				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.89858				0.00	940,000,000	940,000,000
Total CLN684 SPOT										0.00	940,000,000	940,000,000
Total For CLN684										0.00	940,000,000	940,000,000
CLN684 On 12/02/2025 Spot Bond					0.00000	100.51120				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	99.88145				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN687 On 21/12/2026 Spot Bond					0.00000	99.87777				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	99.87752				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	99.89380				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	101.11957				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	99.89387				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.57117				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.03645				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.24571				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.70363				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.18407				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.61166				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	102.71121				0.00	0	
Total CLN699 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 CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.20931				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.45641				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.22020				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	79.57115				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.02855				0.00	0	140,000,00
Total CLN704 SPOT										0.00	0	140,000,00
Total For CLN704										0.00	0	140,000,00
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.76967				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	86.14912				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.54596				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.02449				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	99.89628				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	81.20812				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.45764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.01778				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.43389				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.89552				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.89552				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.89552				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	80.22175				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	99.91652				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.01703				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	79.19387				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	79.52418				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.20299				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.25229				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	99.90482				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	99.90482				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.90482				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.90292				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.90292				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	99.90292				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.81921				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.88793				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.54594				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 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	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.01839				0.00	0	
Total CLN734 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 CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.56873				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.81500	104.97092	7.81500	104.94881				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.43806				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.08500	111.61136	8.08500	111.58705				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.86000	99.90376	5.86000	99.88774				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.66000	109.91699	9.66000	109.88851				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.86500	112.18063	6.86500	112.15983				0.00	0	69,100,000.00
Total COJG01 SPOT										0.00	0	69,100,000.00
Total For COJG01										0.00	0	69,100,000.00
COT01 On 03/04/2023 Spot Bond			7.52000	107.08733	7.52000	107.06561				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.07000	105.25789	10.07000	105.22948				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			10.16000	99.10094	10.16000	99.07396				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			9.88500	9.88500	9.88500	106.30604				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.34151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.89381				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.35806				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.19050				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.16689				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.84597				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.03048				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	99.89272				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.26364				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.09684				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.74796				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.32371				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond					0.00000	101.35464			0.00	0	400,000,00
Total DSY02 SPOT									0.00	0	400,000,00
Total For DSY02									0.00	0	400,000,00
DSY03 On 21/11/2024 Spot Bond			8.91000	8.91000	8.91000	108.07302			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.82965			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.35004			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.63500	102.77749	6.63500	102.75912			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.00000	105.87120	7.00000	105.85108		133,512,400,000.00		19,073,200	32,751,90
Total DV23 SPOT								133,512,400,000.00		19,073,200	32,751,90
Total For DV23								133,512,400,000.00		19,073,200	32,751,90
DV23/R On 27/02/2023 Spot Bond			100.00000	28.92074	100.00000	28.85602			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.92074	100.00000	28.85602			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.55500	108.93669	6.55500	108.91729			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	100.70826	9.69000	100.68195			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.70826	9.69000	100.68195			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.62000	92.99847	11.62000	92.96945			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.73761	10.10000	100.71020			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.73761	10.10000	100.71020			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF21 On 29/11/2021 Spot Bond					0.00000	100.22556				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.84612				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.25242				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.92813				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.01608				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.62041				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.93235				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.48658				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.19422				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.61166				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.65692				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2' On 31/01/2023 Spot Bond					0.00000	100.58722				0.00	0	
Total DVFB27 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 DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.60771				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.62105				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.37392				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.39172				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.55000	104.95753	4.55000	104.94466				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.09000	103.55000	6.09000	103.53311				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.99500	107.93406	6.99500	107.91390				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.31000	102.72801	5.31000	102.70771				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.17000	90.73846	5.17000	90.72065				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	132.03557	2.25000	132.02014				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.24000	139.15702	4.19000	139.57393				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.20200	125.40176	4.20200	125.38046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.24500	121.32514	4.24500	121.30438				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.95000	106.15909	4.95000	106.13899				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.14000	92.79932	5.14000	92.78121				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	132.03557	2.25000	132.02014				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	146.85491				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	144.50972				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	111.34061				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	110.39775				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN008 On 17/06/2021 Spot Bond					0.00000	110.73835				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	109.06587				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	101.30125				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	102.69079				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.34960				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.23000	105.85774	9.23000	105.83136				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			11.22000	11.22000	11.22000	97.22831				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.57000	11.57000	11.57000	101.65195				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			9.31000	105.58676	9.31000	104.13145				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.31000	9.31000	9.31000	105.08303				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.76000	11.76000	11.76000	79.20438				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.77000	10.77000	10.77000	102.19501				0.00	0	
Total EMM08P 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 EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.76000	11.76000	11.76000	96.84884				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.28781				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.18650				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.11155				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.11479				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.01383				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.05406				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.52712				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.22195				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.50709				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	23,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC48 SPOT										0.00	0	23,100,000.00
Total For EPFC48										0.00	0	23,100,000.00
EQT00: On 03/06/2022 Spot Bond					0.00000	100.18666				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.19188				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.83646				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.09350				0.00	0	240,000.00
Total EQT005 SPOT										0.00	0	240,000.00
Total For EQT005										0.00	0	240,000.00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.65756				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.40696				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.38858				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.43629				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.39225				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.41058				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.38275				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.37391				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.42890				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.38500	107.63674	6.38500	107.61805				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	101.38424	10.00000	101.35692				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.42000	101.26958	8.42000	101.24663		562,632,820,000.00		66,821,000	2,611,507,90	
Total ES26 SPOT								562,632,820,000.00		66,821,000	2,611,507,90	
Total For ES26								562,632,820,000.00		66,821,000	2,611,507,90	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.57386	7.85000	103.55195				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.70000	72.81302	11.64000	73.10222		806,172,120,000.00		68,903,600	2,875,350,80	
Total ES33 SPOT								806,172,120,000.00		68,903,600	2,875,350,80	
Total For ES33								806,172,120,000.00		68,903,600	2,875,350,80	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.04003	7.50000	100.02001				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.11000	76.00027	12.11000	75.97572		4,145,679,272,000.00		342,335,200	1,071,327,10	
Total ES42 SPOT								4,145,679,272,000.00		342,335,200	1,071,327,10	
Total For ES42								4,145,679,272,000.00		342,335,200	1,071,327,10	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.32434	8.50000	103.30071				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.79101				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.13312				0.00	0	
Total EXX04 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 EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.05980				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.89478				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.78147				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.32944				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.42843				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.44806				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.70246				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.23920				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.35293				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.39169				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.41500	6.41500	6.41500	103.58005				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.06537				0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB17 SPOT										0.00	0	400,000,00
Total For FRB17										0.00	0	400,000,00
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.48474				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			7.35500	105.57682	7.35500	105.55566				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.44439				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.01926				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.78190				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.25420				0.00	1,900,000,000	1,900,000,00
Total FRB23 SPOT										0.00	1,900,000,000	1,900,000,00
Total For FRB23										0.00	1,900,000,000	1,900,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.58757				0.00	900,000,000	450,000,00
Total FRB24 SPOT										0.00	900,000,000	450,000,00
Total For FRB24										0.00	900,000,000	450,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.28153				0.00	0	1,000,000,00
Total FRB25 SPOT										0.00	0	1,000,000,00
Total For FRB25										0.00	0	1,000,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.26826				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.01000	107.70895	9.01000	107.68288				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB28 On 02/12/2025 Spot Bond					0.00000	103.38378				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.38500	169.85817	1.38500	169.84236				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.59000	2.59000	2.59000	310.57579				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.61500	2.61500	2.61500	147.93400				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.98000	192.48679	3.98000	192.45535				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.37500	4.37500	4.37500	101.50127				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.15000	5.15000	5.15000	205.36694				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.84000	81.81380	5.84000	81.79638				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.32000	88.40277	5.32000	88.38508				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.31000	6.31000	6.31000	80.05410				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.39000	6.39000	6.39000	79.25183				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 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 FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	140.84563				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	94.42714				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.44000	168.32276	2.44000	168.30222				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.30000	167.08730	3.30000	167.06301				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.56720				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.01459				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.68342				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC261 On 20/06/2021 Spot Bond					0.00000	100.25212				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.57417				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.73359				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.17051				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.33207				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	99.88450				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.29476				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.68453				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	99.94887				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.40745				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	99.90011				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2022 Spot Bond					0.00000	101.08723				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.78611				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.77056				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.45697				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.46485				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	99.86567				0.00	0	400,000,0€
Total FRC299 SPOT										0.00	0	400,000,0€
Total For FRC299										0.00	0	400,000,0€
FRC30(On 25/04/2023 Spot Bond					0.00000	102.06283				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.11384				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.33889				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.66499				0.00	600,000,000	300,000,0€
Total FRC305 SPOT										0.00	600,000,000	300,000,0€
Total For FRC305										0.00	600,000,000	300,000,0€
FRC30(On 27/02/2023 Spot Bond					0.00000	100.25563				0.00	1,800,000,000	900,000,0€
Total FRC306 SPOT										0.00	1,800,000,000	900,000,0€
Total For FRC306										0.00	1,800,000,000	900,000,0€
FRC30(On 31/05/2024 Spot Bond					0.00000	101.09697				0.00	0	
Total FRC308 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 FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	99.90235				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.88666				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	99.87505				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.17236				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.01552				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.74354				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.46830				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	99.87490				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	99.87199				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	99.88519				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.02882				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.20410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.03237				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.26575				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.52440				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.87138				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.30979				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	107.31282				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.94020				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.10720				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.74083				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.93347				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	99.85097				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34: On 17/08/2021 Spot Bond					0.00000	100.36804				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.31597				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.93680				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	100.59927				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	99.86493				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.00775				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.84000				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.79613				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2021 Spot Bond					0.00000	100.72120				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.30496				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.33306				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.80863				0.00	0	
Total FRC353 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 FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	101.17384				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.80988				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.79098				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.69859				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.44245				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.62563				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.36015				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.32311				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.08000	3.08000	3.08000	167.37864				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.02000	3.02000	3.02000	167.46490				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.00000	3.00000	3.00000	167.49365				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.70000	95.85478	4.70000	95.83741				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.07000	103.49700	5.07000	103.47697				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.18079				0.00	0	1,900,000,00
Total FRJ022 SPOT										0.00	0	1,900,000,00
Total For FRJ022										0.00	0	1,900,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.34299				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.96823				0.00	24,880,000,000	30,000,000,00
Total FRJ22 SPOT										0.00	24,880,000,000	30,000,000,00
Total For FRJ22										0.00	24,880,000,000	30,000,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.85517				0.00	0	1,000,000,00
Total FRJ23 SPOT										0.00	0	1,000,000,00
Total For FRJ23										0.00	0	1,000,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.12864				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.46293				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.46528				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.52425				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.98669				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.50800	4.50800	4.50800	91.65753				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 31/01/2038 Spot Bond			4.99000	4.99000	4.99000	104.56190				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.13355				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.67424				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.13000	102.69219	5.13000	102.67215				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.00000	208.45038	5.00000	208.41059				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.27000	100.84342	5.27000	100.82338				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	207.79748				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.50000	143.21172	3.50000	143.19011				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	124.01891	3.70500	123.99949				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.07000	103.49700	5.07000	103.47697				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.15000	205.40698	5.15000	205.36694				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.20000	204.40453	5.20000	204.36443				0.00	0	
Total FRS121 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 FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.03000	116.84626	3.03000	145.68717				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.23000	203.80590	5.23000	203.76578				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.27000	100.84342	5.27000	100.82338				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.73000	183.71809	4.73000	183.68439				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.02000	91.59827	6.02000	91.57822				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.62000	184.97492	4.62000	184.94153				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.68000	184.28815	4.68000	184.25461				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.74000	193.94931	5.74000	193.90846				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.97000	92.18166	5.97000	92.16159				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.27000	5.27000	5.27000	100.82338				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.25000	101.10506	5.25000	101.08501				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.49000	186.47304	4.49000	186.44004				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.51000	198.32066	5.51000	198.28012				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.62000	184.97492	4.62000	184.94153				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.62000	184.97492	4.62000	184.94153				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.91000	181.68265	4.91000	181.64846				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.80000	141.64467	3.80000	141.62214				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.14000	168.75714	2.14000	168.73793				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.97000	181.00996	4.97000	180.97560				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.01000	180.56309	5.01000	180.52862				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.77000	141.80049	3.77000	141.77805				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.48500	186.53095	4.48500	186.49795				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.02000	5.02000	5.02000	180.41707				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS16 On 06/06/2025 Spot Bond					0.00000	18.05509				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.42489				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.83330				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.91879				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										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	99.97105				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.29542				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	147.79020				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	165.11662				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	153.38122				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	162.60413				0.00	0	
Total FRS187 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 FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	133.26167				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	42.50000				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.53318				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.61272				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.50352				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.27948				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.94254				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.38542				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	126.41302				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 30/04/2025 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 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	
FRS219 On 20/12/2024 Spot Bond					0.00000	99.91272				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	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.95999				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.31597				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.22088				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.47720				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.56192				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	107.25586				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	104.02852				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	103.25486				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.23074				0.00	0	15,000,00
Total FRS241 SPOT										0.00	0	15,000,00

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 FRS241									0.00	0	15,000,00
FRS24: On 12/12/2025 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS242 SPOT									0.00	0	
Total For FRS242									0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.17248			0.00	0	
Total FRS243 SPOT									0.00	0	
Total For FRS243									0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	99.62024			0.00	0	
Total FRS244 SPOT									0.00	0	
Total For FRS244									0.00	0	
FRS24: On 20/12/2021 Spot Bond					0.00000	99.93546			0.00	0	
Total FRS245 SPOT									0.00	0	
Total For FRS245									0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.40247			0.00	0	
Total FRS246 SPOT									0.00	0	
Total For FRS246									0.00	0	
FRS24: On 20/01/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS247 SPOT									0.00	0	
Total For FRS247									0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS248 SPOT									0.00	0	
Total For FRS248									0.00	0	
FRS25: On 26/01/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS250 SPOT									0.00	0	
Total For FRS250									0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.43021			0.00	0	
Total FRS251 SPOT									0.00	0	
Total For FRS251									0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.33300			0.00	0	
Total FRS252 SPOT									0.00	0	
Total For FRS252									0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS253 SPOT									0.00	0	
Total For FRS253									0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.26993			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.19402				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total FRS257 SPOT										0.00	0	10,000,000.00
Total For FRS257										0.00	0	10,000,000.00
FRS257 On 23/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.39000	2.39000	2.39000	312.14025				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.13000	314.22429	2.13000	314.18869				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.13000	2.13000	2.13000	314.18869				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.38000	169.86550	1.38000	169.84971				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.38000	169.86550	1.38000	169.84971				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.60649				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.97000	96.20841	4.97000	96.19006				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS81 On 30/10/2042 Spot Bond			4.52000	69.73645	4.52000	104.22800				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	146.27885				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	144.77820				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.19000	3.19000	3.19000	305.94063				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.46500	5.46500	5.46500	104.51882				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.26000	117.58890	6.26000	117.56899				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.84000	112.14709	6.84000	112.12625				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.34000	114.04270	7.34000	114.02012			99,827,670,000.00	13,600,500	14,283,800	
Total FRX26 SPOT									99,827,670,000.00	13,600,500	14,283,800	
Total For FRX26									99,827,670,000.00	13,600,500	14,283,800	
FRX27 On 07/03/2027 Spot Bond			7.50000	113.03395	7.50000	113.01134			1,800,000,000,000.00	240,000,000	120,000,000	
Total FRX27 SPOT									1,800,000,000,000.00	240,000,000	120,000,000	
Total For FRX27									1,800,000,000,000.00	240,000,000	120,000,000	
FRX28 On 26/07/2028 Spot Bond			7.82000	114.06920	7.82000	114.04504			0.00	0		
Total FRX28 SPOT									0.00	0		
Total For FRX28									0.00	0		
FRX30 On 31/01/2030 Spot Bond			8.75000	107.27701	8.75000	107.25163			0.00	0		
Total FRX30 SPOT									0.00	0		
Total For FRX30									0.00	0		
FRX31 On 21/02/2031 Spot Bond			9.31000	101.83183	9.31000	101.80623			0.00	0	430,000,000	
Total FRX31 SPOT									0.00	0	430,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX31										0.00	0	430,000,00
FRX32 On 31/03/2032 Spot Bond			8.87000	116.31256	8.87000	116.28484				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.17000	77.06316	11.17000	77.04015				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.86090				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.12124				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.31037				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.27866				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.29540				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.30555				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.30854				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.29538				0.00	0	70,000,00
Total GBL04 SPOT										0.00	0	70,000,00
Total For GBL04										0.00	0	70,000,00
GBL05 On 07/11/2022 Spot Bond					0.00000	100.17239				0.00	0	100,000,00
Total GBL05 SPOT										0.00	0	100,000,00
Total For GBL05										0.00	0	100,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.26004				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.44743				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.27237				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.49712				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.15026				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.97500	108.57174	3.97500	108.55401				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.79436				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.46048				0.00	400,000,000	200,000,000
Total GRT11 SPOT										0.00	400,000,000	200,000,000
Total For GRT11										0.00	400,000,000	200,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	100.37339				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.95621				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.56500	112.59719	6.56500	112.57721				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.20626				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond					0.00000	101.90771				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.96000	106.56895	8.96000	106.54329				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.80376				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.90194				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.96573				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.41538				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.91545				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.74389				0.00	0	500,000,0€
Total GRT27 SPOT										0.00	0	500,000,0€
Total For GRT27										0.00	0	500,000,0€
GRT28 On 10/12/2021 Spot Bond					0.00000	100.07806				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.08125				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.67576				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.21204				0.00	0	
Total GRT31 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 GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.74021				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.96139				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.36027				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.26781				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.08075				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.62593				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.03042				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.47502				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.32469				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	99.88041				0.00	0	100,000,00
Total GRT45 SPOT										0.00	0	100,000,00
Total For GRT45										0.00	0	100,000,00
GRT46 On 24/06/2021 Spot Bond					0.00000	99.88709				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.82488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.10924			0.00	0	
Total H10T2 SPOT									0.00	0	
Total For H10T2									0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.18647			0.00	0	
Total H10T3 SPOT									0.00	0	
Total For H10T3									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.18628			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.96290			0.00	0	
Total H12T1 SPOT									0.00	0	
Total For H12T1									0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.20252			0.00	0	
Total HC5T4 SPOT									0.00	0	
Total For HC5T4									0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.64099			0.00	0	200,000,0€
Total HILB07 SPOT									0.00	0	200,000,0€
Total For HILB07									0.00	0	200,000,0€
HILB08 On 29/03/2023 Spot Bond					0.00000	99.22585			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.50446			0.00	0	40,000,0€
Total HILB09 SPOT									0.00	0	40,000,0€
Total For HILB09									0.00	0	40,000,0€
HILB10 On 17/03/2022 Spot Bond					0.00000	99.63834			0.00	0	100,000,0€
Total HILB10 SPOT									0.00	0	100,000,0€
Total For HILB10									0.00	0	100,000,0€
HILB11 On 15/03/2024 Spot Bond					0.00000	100.28593			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.14973			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB13 On 11/12/2021 Spot Bond					0.00000	100.02780				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.15664				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.08476				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.06430				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.73000	309.52659	2.73000	309.48650				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.08000	3.08000	3.08000	312.97791				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.27000	101.04189	10.27000	101.01395				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.03000	75.35374	5.03000	95.47768				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.70000	84.76103	11.70000	84.73442				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.23284	100.00000	10.20995				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.76000	83.91063	11.76000	83.88415				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	10.23186	100.00000	10.20897				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.00363				0.00	30,000,000,000	25,220,000,00
Total HWF11 SPOT										0.00	30,000,000,000	25,220,000,00
Total For HWF11										0.00	30,000,000,000	25,220,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.81259				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.21411				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.38000	149.24204	2.35000	149.38971			225,946,966,000,000.00	94,935,700,000	308,778,600,00	
Total I2025 SPOT									25,946,966,000,000.00	94,935,700,000	308,778,600,00	
Total For I2025									25,946,966,000,000.00	94,935,700,000	308,778,600,00	
I2029 On 31/03/2029 Spot Bond			3.50500	108.10839	3.50500	108.09212			416,158,400,910,000.00	118,732,782,000	237,180,941,00	
Total I2029 SPOT									16,158,400,910,000.00	118,732,782,000	237,180,941,00	
Total For I2029									16,158,400,910,000.00	118,732,782,000	237,180,941,00	
I2033 On 28/02/2033 Spot Bond			4.20000	100.92165	4.20000	100.90469			574,840,773,360,000.00	136,866,850,800	184,597,609,60	
Total I2033 SPOT									4,840,773,360,000.00	136,866,850,800	184,597,609,60	
Total For I2033									4,840,773,360,000.00	136,866,850,800	184,597,609,60	
I2038 On 31/01/2038 Spot Bond			4.29000	114.67995	4.37000	113.44892			38,704,380,000,000.00	9,022,000,000	359,082,013,90	
Total I2038 SPOT									18,704,380,000,000.00	9,022,000,000	359,082,013,90	
Total For I2038									18,704,380,000,000.00	9,022,000,000	359,082,013,90	
I2046 On 31/03/2046 Spot Bond			4.32000	104.55144	4.32000	104.53344			892,044,576,000,000.00	206,491,800,000	562,903,930,60	
Total I2046 SPOT									12,044,576,000,000.00	206,491,800,000	562,903,930,60	
Total For I2046									12,044,576,000,000.00	206,491,800,000	562,903,930,60	
I2050 On 31/12/2050 Spot Bond			4.32000	105.86846	4.32000	105.85013			64,486,058,688,000.00	14,927,328,400	317,141,522,00	
Total I2050 SPOT									14,486,058,688,000.00	14,927,328,400	317,141,522,00	
Total For I2050									14,486,058,688,000.00	14,927,328,400	317,141,522,00	
IBL101 On 24/05/2022 Spot Bond			6.40000	6.40000	6.40000	105.81115			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.02876			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.85000	308.59756	2.85000	308.55658			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.29926				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.45645				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.31299				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.39498				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.95526				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.40962				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.89355				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.32270				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.85809				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.48179				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.29928				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL134 On 17/10/2024 Spot Bond					0.00000	100.94296				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.33073				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.30990				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.47000				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.41732				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.29809				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.29657				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.90054				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.10640				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.23994				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.25024				0.00	600,000,000	
Total IBL149 SPOT										0.00	600,000,000	
Total For IBL149										0.00	600,000,000	
IBL150 On 26/08/2022 Spot Bond					0.00000	95.51517				0.00	0	15,000,00
Total IBL150 SPOT										0.00	0	15,000,00

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 IBL150										0.00	0	15,000,00
IBL154 On 19/11/2025 Spot Bond					0.00000	100.32925				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.68469				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.66080				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.68282				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.47334				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.53069				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.46485				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.46000	1.46000	1.46000	169.73213				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.04500	109.12887	7.04500	109.10801				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.78595				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.78000	169.28073	1.78000	169.26313				0.00	0	22,500,00

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 IBL67 SPOT										0.00	0	22,500,00
Total For IBL67										0.00	0	22,500,00
IBL78 On 25/11/2022 Spot Bond			5.47500	110.35737	5.47500	110.34090				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.47098				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.28500	104.19444	5.28500	104.17950				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	89.47179	100.00000	89.26372				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.29288				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.56747				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.26574				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.21000	107.14908	8.21000	107.12526				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.12000	110.62365	10.12000	110.81601				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.16189				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.78000	111.93094	8.78000	111.90452				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.68630				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.64932				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.44269				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.21660				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.88707				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.53619				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.05027				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.44034				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.97456				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.32767				0.00	0	100,000,0€
Total IDCG22 SPOT										0.00	0	100,000,0€
Total For IDCG22										0.00	0	100,000,0€
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.80680				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.01355				0.00	0	
Total IDCP07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.66000	105.68959	7.66000	105.66777				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.14000	103.89315	6.14000	103.87576				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										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	101.38197				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.60244				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	96.03920				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.51928				0.00	0	2,730,028,80
Total INLV01 SPOT										0.00	0	2,730,028,80
Total For INLV01										0.00	0	2,730,028,80
INLV05 On 22/03/2023 Spot Bond					0.00000	102.83224				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.23997				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.11820				0.00	0	500,000,00
Total INLV07 SPOT										0.00	0	500,000,00
Total For INLV07										0.00	0	500,000,00
INLV08 On 12/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	45,000,000,00
Total INLV08 SPOT										0.00	0	45,000,000,00
Total For INLV08										0.00	0	45,000,000,00
IPF16 On 17/12/2021 Spot Bond					0.00000	99.98564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.23152				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.25451				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.59958				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.01400				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.58081				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.88290				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.52166				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.53095				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.12351				0.00	0	200,000,00
Total IPF30 SPOT										0.00	0	200,000,00
Total For IPF30										0.00	0	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.50391				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.07052				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF33 On 12/12/2024 Spot Bond					0.00000	100.05510				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.41346				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.34010	2.75000	100.33253				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.38000	176.48943	5.38000	176.45397				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.61270				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.97639				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.85490				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.88000	3.88000	3.88000	166.23536				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.17922				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.41500	107.39687	8.41500	107.37243				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.18548				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.42000	8.42000	8.42000	106.59264				0.00	0	
Total IV043 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 IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.92609				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.38000	168.40949	2.38000	168.38923				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.58740				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.28625				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.28000	177.57986	5.28000	177.54466				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.14045				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.58500	100.55773	11.58500	100.52709				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.90000	105.67761	6.90000	105.65792				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.26027				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.29185				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.27080				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.59289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.55000	103.71248	6.55000	103.69408				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.01516				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.50518				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.85671				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.68094				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.24911				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.12935				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.19367				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.69861				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.77273				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.90704				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC148 On 13/12/2021 Spot Bond					0.00000	100.41425				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.37784				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.01858				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	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.75002				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.07062				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.98545				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.01150				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	99.91411				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.96867				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.16497				0.00	0	
Total IVC176 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 IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.08133				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.04212				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.90324				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.90324				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.45852				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.48186				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	99.87862				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.38963				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	99.91282				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.73160	7.40000	101.71130				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.22469				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.23727				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.42697				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.01378				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.92430				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.84872				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.77326				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.69790				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.53613				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.45924				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.38247				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.30581				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.21983				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.14249				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.06526				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.01017				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.98815				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.91116				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										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	99.87424				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.32065				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.38500	106.23973	6.38500	106.22139				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.54248				0.00	0	1,500,000,00
Total KAP012 SPOT										0.00	0	1,500,000,00
Total For KAP012										0.00	0	1,500,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	99.28687				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.81452				0.00	0	
Total KAP014 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 KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	97.24297				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.34143				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.89085				0.00	0	100,000,00
Total KAP017 SPOT										0.00	0	100,000,00
Total For KAP017										0.00	0	100,000,00
KAP017 On 24/10/2022 Spot Bond					0.00000	100.78320				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.75000	128.57808	8.75000	128.54767				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.88569				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.12605				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.36500	106.02273	7.36500	106.00166				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.60298				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.38500	107.14289	9.38500	107.11590				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.74791				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.57123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.34000	95.24234	12.34000	95.21083				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.43500	101.24069	10.43500	101.21241				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.16372				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.11390				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.55972				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.65143				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.58749				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.83564				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.35545				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.97210				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.89500	109.36712	6.89500	109.34676				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL07 On 04/10/2022 Spot Bond					0.00000	102.31466				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.23507				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.34777				0.00	0	846,000,00
Total LGL09 SPOT										0.00	0	846,000,00
Total For LGL09										0.00	0	846,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.32673				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.11616				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.76313				0.00	0	100,000,00
Total LHL28 SPOT										0.00	0	100,000,00
Total For LHL28										0.00	0	100,000,00
LHL30 On 19/05/2021 Spot Bond					0.00000	100.54835				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.90293				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.39666				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.40701				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.83611				0.00	0	1,000,000,00
Total LRFA3 SPOT										0.00	0	1,000,000,00
Total For LRFA3										0.00	0	1,000,000,00
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.32645				0.00	0	
Total LRFB3 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 LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.33540				0.00	0	
Total LRF3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05: On 21/05/2021 Spot Bond					0.00000	100.39618				0.00	0	20,000,00
Total MBF059 SPOT										0.00	0	20,000,00
Total For MBF059										0.00	0	20,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	100.60199				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.37627				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.47893				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.14388				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.32251				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.34820				0.00	0	200,000,00
Total MBF068 SPOT										0.00	0	200,000,00
Total For MBF068										0.00	0	200,000,00
MBP03: On 02/11/2022 Spot Bond					0.00000	101.45635				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.29044				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.82238				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.71517				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.64505				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	101.24423				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.24094				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.55347				0.00	0	210,000,00
Total MBP046 SPOT										0.00	0	210,000,00
Total For MBP046										0.00	0	210,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.24187				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	101.00775				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.02909				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.67839				0.00	0	410,000,00
Total MBP050 SPOT										0.00	0	410,000,00
Total For MBP050										0.00	0	410,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.16081				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			5.71000	100.00000	5.71000	99.98435				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.69000	7.69000	7.69000	114.27579				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2022 Spot Bond			6.18500	107.19371	6.18500	107.17568				0.00	0	1,150,000,00
Total MMIG05 SPOT										0.00	0	1,150,000,00
Total For MMIG05										0.00	0	1,150,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.45952				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.50483				0.00	0	100,000,00
Total MMIG07 SPOT										0.00	0	100,000,00
Total For MMIG07										0.00	0	100,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	99.85496				0.00	0	40,000,00
Total MML01 SPOT										0.00	0	40,000,00
Total For MML01										0.00	0	40,000,00
MML02 On 10/12/2026 Spot Bond			8.31000	106.85099	8.31000	106.82709				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.43476				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.56000	97.07395	8.56000	97.05476				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.96960				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.84063				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.01636				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.09204				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.61589				0.00	0	
Total MTN12 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 MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.24537				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.48869				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.50711				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.95686				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.10219				0.00	0	100,000,00
Total MTN17 SPOT										0.00	0	100,000,00
Total For MTN17										0.00	0	100,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.73286				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.11700				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.89784				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.69039				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.77748				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.26000	101.09713	8.26000	101.07454				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.83996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.51927				0.00	0	100,000,00
Total MTNC22 SPOT										0.00	0	100,000,00
Total For MTNC22										0.00	0	100,000,00
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.33975				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.33975				0.00	0	100,000,00
Total MWAR04 SPOT										0.00	0	100,000,00
Total For MWAR04										0.00	0	100,000,00
MWAR On 22/11/2023 Spot Bond					0.00000	100.36360				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.36354				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.71624				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.49931				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	99.89584				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	99.86394				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	103.32153				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7B25 On 20/12/2021 Spot Bond					0.00000	99.91030				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.88254				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.85905				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.83752				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.40500	105.57857	6.40500	105.56018				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.98500	107.83956	6.98500	107.81911				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.19000	106.76033	9.19000	106.73383				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.74367				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.77558				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.64728				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.89146				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.67822				0.00	0	
Total NBG05G 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 NBG05G									0.00	0	
NBK12 On 19/03/2021 Spot Bond			6.28500	99.96557	6.28500	99.94837			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	99.94863	9.38000	99.92296			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.55000	108.49673	6.55000	108.47742			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.43500	103.10966	5.43500	103.09453			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.85000	103.37418	5.85000	103.35772			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.56000	110.63912	6.56000	110.61940			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.08000	116.08376	7.08000	116.06158			0.00	0	1,220,000,00
Total NBK17A SPOT									0.00	0	1,220,000,00
Total For NBK17A									0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			6.38000	106.52435	6.38000	106.50598			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.07000	117.12524	7.07000	117.10288			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.14701			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.11000	113.90664	8.11000	113.88163			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.47500	110.52284	5.47500	110.50635			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.79500	118.81978	6.79500	118.79784				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.83500	119.41684	7.83500	119.39149				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.47880				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.96000	5.96000	5.96000	109.21672				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.56025				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	29.82793	100.00000	29.76119				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.75088				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.02000	116.88314	8.02000	116.85775				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.88000	110.22951	5.88000	110.21187				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.18000	115.88105	7.18000	115.85847				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.33500	109.26428	6.33500	109.24546				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31 On 09/11/2023 Spot Bond			6.01000	111.51838	6.01000	111.50013				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.02762				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.59122				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.21045				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.05965				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.03503				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.98500	9.98500	9.98500	70.86093				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.89436				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.72076				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.02859				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.36801				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.45291				0.00	0	
Total NBK46B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.87585				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.54443				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.92956				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.54622				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.71667				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.84627				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.06126				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.32716				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.73067				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.58807				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.69092				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.99094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.60741				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.72815				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.27444				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.89769				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			9.15500	103.79458	9.15500	103.76892				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.89863				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.19000	103.26544	9.19000	103.23981				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.89769				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.89606				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.89418				0.00	0	
Total NCLN91 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 NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.64930				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.21159				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.81331				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.00029				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.32244				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.23904				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.53876				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.62209				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.51856				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.37542				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.78744				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.02356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.63089				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.02967				0.00	0	100,000,00
Total NGLT1B SPOT										0.00	0	100,000,00
Total For NGLT1B										0.00	0	100,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.44517				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.61612				0.00	1,320,000,000	440,000,00
Total NGT104 SPOT										0.00	1,320,000,000	440,000,00
Total For NGT104										0.00	1,320,000,000	440,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	101.17247				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.18168				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.28554				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	100.18005				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.58383	13.50000	104.54594				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.02188				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.16247				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 26/04/2022 Spot Bond					0.00000	101.00099				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.40993				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.90611				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.51090				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.01801				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.72035				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.37174				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.37394				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.38879				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	204.36443				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.99000	3.99000	3.99000	192.33528				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	145.28535				0.00	0	
Total NI25 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 NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.80500	3.80500	3.80500	105.76634				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			5.12000	5.12000	5.12000	102.80576				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	144.72494				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	142.66522				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.63500	3.63500	3.63500	196.65115				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.78000	194.90580	3.78000	194.87501				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.23500	101.30183	5.23500	101.28179				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	99.91513				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	101.39012				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.43008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.11490				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.98880				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.24871				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.36547				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.32522				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.21225				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.62703				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	126.48410				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.41689				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.34566				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	99.88289				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	142.54106				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.53408				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	142.33262				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	141.01845				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.05648				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	130.86662				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.13615				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.50032				0.00	0	15,000,00
Total NN056 SPOT										0.00	0	15,000,00
Total For NN056										0.00	0	15,000,00
NN057 On 26/08/2025 Spot Bond					0.00000	95.28645				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.86121				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.05976				0.00	0	
Total NN06 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 NN06										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	96.43340				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.88000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	106.14000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	109.69000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	108.41000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	106.73246				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	100.63424				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	100.63387				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	109.65640				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 22/04/2021 Spot Bond					0.00000	100.60525				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.35302				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.08427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.77951				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 10/05/2021 Spot Bond					0.00000	100.46310				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	89.58210				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/05/2021 Spot Bond					0.00000	100.33546				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	109.65640				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.84050				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.56635				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.23129				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.69017				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.33620				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	100.33687				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2021 Spot Bond					0.00000	100.31585				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	100.24910				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	111.08160				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	100.36075				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2022 Spot Bond					0.00000	100.34575				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	100.27577				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	113.16919				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2052 Spot Bond					0.00000	100.28465				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			7.05500	112.44680	7.05500	112.42526				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.98000	196.06295	2.98000	196.03622				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			9.43000	118.76990	9.43000	118.73983				0.00	0	
Total NRA028 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 NRA028									0.00	0	
NRA028 On 30/11/2028 Spot Bond			100.00000	15.71712	100.00000	15.68214			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	100.28260			0.00	0	200,000,00
Total NTC21 SPOT									0.00	0	200,000,00
Total For NTC21									0.00	0	200,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.46328			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.11665			0.00	0	
Total NTC24 SPOT									0.00	0	
Total For NTC24									0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.41579			0.00	0	
Total NTC25 SPOT									0.00	0	
Total For NTC25									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.73923			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.05098			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.05166			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.11006			0.00	0	
Total NTC29 SPOT									0.00	0	
Total For NTC29									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.09040			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.82623			0.00	0	19,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.96985				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.22500	103.87626	6.22500	103.85868				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.37000	112.18211	7.37000	112.15969				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			6.41500	106.37268	6.41500	106.35443				0.00	0	185,726,10
Total OML09 SPOT										0.00	0	185,726,10
Total For OML09										0.00	0	185,726,10
OML10 On 14/09/2025 Spot Bond			7.69500	113.75299	7.69500	113.72965				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	98.65928				0.00	0	200,000,00
Total OML11 SPOT										0.00	0	200,000,00
Total For OML11										0.00	0	200,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.57191				0.00	0	655,100,00
Total OML12 SPOT										0.00	0	655,100,00
Total For OML12										0.00	0	655,100,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.09555				0.00	0	100,000,00
Total PEP01 SPOT										0.00	0	100,000,00
Total For PEP01										0.00	0	100,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	100.08863				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.27499				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.97148				0.00	0	810,000,00
Total PMM53 SPOT										0.00	0	810,000,00
Total For PMM53										0.00	0	810,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
PMM54 On 07/05/2021 Spot Bond					0.00000	100.52719				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.26522				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.33537				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.37711				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.38307				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.38903				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.50500	116.26445	7.41000	116.71770				203,685,724,986,500.00	1,626,074,047,300	1,212,979,997,900
Total R186 SPOT										13,685,724,986,500.00	626,074,047,300	212,979,997,900
Total For R186										13,685,724,986,500.00	626,074,047,300	212,979,997,900
R197 On 07/12/2023 Spot Bond			1.77000	317.08550	1.78000	316.97269				11,633,099,856,000.00	6,572,372,800	178,053,607,000
Total R197 SPOT										11,633,099,856,000.00	6,572,372,800	178,053,607,000
Total For R197										11,633,099,856,000.00	6,572,372,800	178,053,607,000
R202 On 07/12/2033 Spot Bond			4.18000	226.08698	4.20000	225.59769				83,076,814,480,000.00	19,874,836,000	234,682,594,100
Total R202 SPOT										13,076,814,480,000.00	19,874,836,000	234,682,594,100
Total For R202										13,076,814,480,000.00	19,874,836,000	234,682,594,100
R2023 On 28/02/2023 Spot Bond			5.37500	104.70348	5.38500	104.66953				542,467,013,400,000.00	659,063,630,400	488,677,228,900
Total R2023 SPOT										12,467,013,400,000.00	659,063,630,400	488,677,228,900
Total For R2023										12,467,013,400,000.00	659,063,630,400	488,677,228,900
R2030 On 31/01/2030 Spot Bond			9.27000	93.40708	9.27000	93.38370				263,769,349,623,000.00	1,322,952,464,900	1,656,482,490,400
Total R2030 SPOT										13,769,349,623,000.00	322,952,464,900	556,482,490,400
Total For R2030										13,769,349,623,000.00	322,952,464,900	556,482,490,400
R2032 On 31/03/2032 Spot Bond			10.01000	92.19981	10.01000	92.17508				039,806,566,792,000.00	803,177,479,200	993,278,236,400
Total R2032 SPOT										19,806,566,792,000.00	803,177,479,200	993,278,236,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2032									19,806,566,792,000.00	803,177,479,200	193,278,236,40
R2035 On 28/02/2035 Spot Bond			10.73500	87.10120	10.73500	87.07645			828,514,297,231,500.00	263,485,262,900	1,662,040,918,70
Total R2035 SPOT									18,514,297,231,500.00	263,485,262,900	1,662,040,918,70
Total For R2035									18,514,297,231,500.00	263,485,262,900	1,662,040,918,70
R2037 On 31/01/2037 Spot Bond			10.95500	82.74746	10.95500	82.72308			102,658,589,665,500.00	100,653,454,100	1,578,146,423,30
Total R2037 SPOT									12,658,589,665,500.00	100,653,454,100	1,578,146,423,30
Total For R2037									12,658,589,665,500.00	100,653,454,100	1,578,146,423,30
R2040 On 31/01/2040 Spot Bond			11.05000	84.98034	11.05000	84.95510			973,754,929,380,000.00	178,620,355,600	1,581,653,740,30
Total R2040 SPOT									13,754,929,380,000.00	178,620,355,600	1,581,653,740,30
Total For R2040									13,754,929,380,000.00	178,620,355,600	1,581,653,740,30
R2044 On 31/01/2044 Spot Bond			11.12000	81.54548	11.12000	81.52110			306,852,782,664,000.00	27,594,674,700	900,909,172,90
Total R2044 SPOT									16,852,782,664,000.00	27,594,674,700	900,909,172,90
Total For R2044									16,852,782,664,000.00	27,594,674,700	900,909,172,90
R2048 On 28/02/2048 Spot Bond			11.04000	80.79704	11.04000	80.77345			356,358,012,288,000.00	1,119,235,327,200	1,711,617,383,80
Total R2048 SPOT									16,358,012,288,000.00	119,235,327,200	1,711,617,383,80
Total For R2048									16,358,012,288,000.00	119,235,327,200	1,711,617,383,80
R208 On 31/03/2021 Spot Bond			3.55000	103.23443	3.55000	103.22441			133,480,000,000,000.00	37,600,000,000	785,804,500,00
Total R208 SPOT									13,480,000,000,000.00	37,600,000,000	785,804,500,00
Total For R208									13,480,000,000,000.00	37,600,000,000	785,804,500,00
R209 On 31/03/2036 Spot Bond			10.71000	69.90804	10.65000	70.22237			791,300,822,756,000.00	447,367,023,600	894,882,792,30
Total R209 SPOT									11,300,822,756,000.00	447,367,023,600	894,882,792,30
Total For R209									11,300,822,756,000.00	447,367,023,600	894,882,792,30
R210 On 31/03/2028 Spot Bond			3.33000	200.47736	3.28000	201.07859			41,625,000,000.00	12,500,000	153,528,500,00
Total R210 SPOT									41,625,000,000.00	12,500,000	153,528,500,00
Total For R210									41,625,000,000.00	12,500,000	153,528,500,00
R212 On 31/01/2022 Spot Bond			1.12800	170.23555	1.13000	170.21794			3,470,517,600,000.00	3,076,700,000	57,769,400,00
Total R212 SPOT									3,470,517,600,000.00	3,076,700,000	57,769,400,00
Total For R212									3,470,517,600,000.00	3,076,700,000	57,769,400,00
R213 On 28/02/2031 Spot Bond			9.69500	83.35164	9.62000	83.74969			392,069,481,953,500.00	143,586,331,300	773,105,030,90
Total R213 SPOT									12,069,481,953,500.00	143,586,331,300	773,105,030,90
Total For R213									12,069,481,953,500.00	143,586,331,300	773,105,030,90
R214 On 28/02/2041 Spot Bond			10.99000	64.26964	10.99000	64.25095			188,296,734,070,000.00	290,108,893,000	739,941,500,10
Total R214 SPOT									18,296,734,070,000.00	290,108,893,000	739,941,500,10
Total For R214									18,296,734,070,000.00	290,108,893,000	739,941,500,10
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.52352			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.21268				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.05744				0.00	0	40,000,00
Total RDFB11 SPOT										0.00	0	40,000,00
Total For RDFB11										0.00	0	40,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.02129				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.57093				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.39148				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.66505				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.19968				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.04540				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.82213				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.90607				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.90130				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.12764				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.80364				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.60338				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.38632				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.02593				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.50000				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	99.98275				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	99.98545				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED14 On 17/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,600,000,00
Total RED143 SPOT										0.00	0	3,600,000,00
Total For RED143										0.00	0	3,600,000,00
RED15 On 31/01/2028 Spot Bond					0.00000	100.77168				0.00	0	280,000,00
Total RED151 SPOT										0.00	0	280,000,00
Total For RED151										0.00	0	280,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	100.19886				0.00	0	
Total RED161 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 RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	99.99973				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.07195				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.25822				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.60291				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	102.32533				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.58922				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.79813				0.00	0	50,000,00
Total RED705 SPOT										0.00	0	50,000,00
Total For RED705										0.00	0	50,000,00
RES35 On 25/08/2021 Spot Bond					0.00000	100.38129				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.91880				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.85618				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.90204				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.84378				0.00	0	800,000,00

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 RES50 SPOT										0.00	0	800,000,00
Total For RES50										0.00	0	800,000,00
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.76000	104.40833	5.76000	104.39194				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.03500	108.57242	7.03500	108.55180				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.49000	96.42588	11.49000	96.39630				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.63500	110.23848	5.63500	110.22156				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	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.22261				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.45500	105.39806	6.45500	105.37954				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.60719				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.26981				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			5.17500	103.64983	5.17500	103.63534				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS20 On 15/05/2026 Spot Bond			7.09000	115.98119	7.09000	115.95886				0.00	0	16,500,00
Total SBS20 SPOT										0.00	0	16,500,00
Total For SBS20										0.00	0	16,500,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.59928				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.01500	111.59892	6.01500	111.58065				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.18500	106.85364	7.18500	106.83281				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.55500	113.46423	7.55500	113.44111				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.28000	111.79911	6.28000	111.78001				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.51500	109.85106	6.51500	109.83162				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.74000	107.14257	8.74000	107.11726				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.49500	105.52701	4.49500	105.51406				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.28500	110.77852	5.28500	110.76256				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.84000	118.58780	6.84000	118.56576				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.69500	119.75426	7.69500	119.72929				0.00	0	
Total SBS43 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 SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.42500	110.26610	5.42500	110.24980				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.94326				0.00	0	200,000,00
Total SBS47 SPOT										0.00	0	200,000,00
Total For SBS47										0.00	0	200,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.30542				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.72500	105.17632	4.72500	105.16275				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.91500	5.91500	5.91500	111.25541				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.37292				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.05850				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.96040				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.00000	107.01106	5.00000	106.99654				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.82091				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.11279				0.00	0	1,000,000,00
Total SBS58 SPOT										0.00	0	1,000,000,00
Total For SBS58										0.00	0	1,000,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.45120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.23361				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.23609				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.30251				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.08196				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.30912				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.84551				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.58165				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.20882				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.20000	313.67167	2.20000	313.63556				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	203.36784				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.01458				0.00	0	300,000,00
Total SBT101 SPOT										0.00	0	300,000,00
Total For SBT101										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT102 On 30/09/2022 Spot Bond					0.00000	105.57586				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.91062				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.11738				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.59276				0.00	1,120,000,000	1,120,000,000
Total SBT201 SPOT										0.00	1,120,000,000	1,120,000,000
Total For SBT201										0.00	1,120,000,000	1,120,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.33975				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.48500	109.97658	7.48500	109.95438				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.95301				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.61751				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.75025				0.00	744,800,000	944,800,000
Total SBT207 SPOT										0.00	744,800,000	944,800,000
Total For SBT207										0.00	744,800,000	944,800,000
SBT208 On 28/11/2025 Spot Bond					0.00000	100.37862				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.60873				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.14500				0.00	0	
Total SGI006 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 SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.75211				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.45435				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.43626				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.62005				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.45201				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.47402				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.47955				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.44025				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.47955				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.54634				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.52673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.74205				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.49528				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.16927				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.18500	113.71228	7.18500	113.69023				0.00	0	152,100,00
Total SNT03 SPOT										0.00	0	152,100,00
Total For SNT03										0.00	0	152,100,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.76040				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.23387				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.23716				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.43780				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.90476				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.31295				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.32625				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00 On 27/09/2023 Spot Bond					0.00000	101.25690				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.01380				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.05870				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.26623				0.00	0	500,000,00
Total SPG007 SPOT										0.00	0	500,000,00
Total For SPG007										0.00	0	500,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.97335				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.96397				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.29083				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.19852				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.06927				0.00	0	1,100,000,00
Total SSA07 SPOT										0.00	0	1,100,000,00
Total For SSA07										0.00	0	1,100,000,00
SSN00 On 31/03/2021 Spot Bond			6.05000	103.13567	6.05000	103.11862				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			6.05000	103.13567	6.05000	103.11862				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	141.80405				0.00	0	
Total SSN011 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 SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.38500	116.86685	7.38500	116.84358				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.11000	86.69786	9.11000	86.67687				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	96.99666				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.25577				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.93572				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.78500	111.16185	6.78500	111.14147				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.07000	103.49700	5.07000	103.47697				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.13625				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.71011				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.55874				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			2.81000	2.81000	2.81000	308.86616				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.74102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.61595				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.89962				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.50000	4.50000	4.50000	186.32428				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	145.04486				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.27000	5.27000	5.27000	100.82338				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.34500	4.34500	4.34500	101.72084				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	186.78784				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.23368				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.22920				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.21814				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2023 Spot Bond					0.00000	100.01432				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.01395				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.95688				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.95777				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	92.03200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.23985				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.06121				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.60205				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.07500	5.07500	5.07500	206.88195				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.68872				0.00	0	
Total SSN089 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 SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.59888				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.58344				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.19285				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.25633				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.12458				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.93500	89.73667	9.93500	89.71264				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.19778				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	99.87645				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.15149				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.50500	90.19689	4.50500	186.26642				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.25500	84.70225	5.25500	203.26851				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.54014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.47933				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.41987				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.41987				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	100.34432				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.98000	107.96832	7.98000	107.94511				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.33201				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.50500	105.99505	4.50500	105.98201				0.00	0	4,020,000,00
Total T14A12 SPOT										0.00	0	4,020,000,00
Total For T14A12										0.00	0	4,020,000,00
T14A13 On 21/11/2021 Spot Bond					0.00000	100.19237				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.28423				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.27229				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.70411				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14 [€] On 20/03/2022 Spot Bond					0.00000	100.64770				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14 [€] On 12/10/2022 Spot Bond					0.00000	101.34990				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14 [€] On 31/10/2021 Spot Bond					0.00000	100.58136				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15 [€] On 06/07/2021 Spot Bond					0.00000	100.90586				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS15 [€] On 06/07/2023 Spot Bond					0.00000	101.85585				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15 [€] On 03/09/2021 Spot Bond					0.00000	100.10047				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15 [€] On 03/09/2023 Spot Bond					0.00000	100.91127				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS15 [€] On 16/11/2023 Spot Bond					0.00000	101.04482				0.00	0	8,910,000,0€
Total TFS157 SPOT										0.00	0	8,910,000,0€
Total For TFS157										0.00	0	8,910,000,0€
TFS15 [€] On 20/03/2022 Spot Bond					0.00000	99.80812				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15 [€] On 20/03/2024 Spot Bond					0.00000	100.46617				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16 [€] On 27/05/2022 Spot Bond					0.00000	100.51493				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS16 [€] On 27/05/2024 Spot Bond					0.00000	99.76752				0.00	0	
Total TFS162 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 TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.85120				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.35523				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.59452				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.77981				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.34036				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.50500	106.92514	4.50500	106.91198				0.00	0	450,000,00
Total TH14A4 SPOT										0.00	0	450,000,00
Total For TH14A4										0.00	0	450,000,00
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.77947				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.50500	106.19127	4.50500	106.17820				0.00	0	340,000,00
Total TH14A8 SPOT										0.00	0	340,000,00
Total For TH14A8										0.00	0	340,000,00
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.37673				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.49284				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.35169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.74073				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.79622				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.38745				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.58463				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.42683				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.21750				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.31493				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	103.09229				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.21558				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.31176				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.29862				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B On 21/11/2022 Spot Bond					0.00000	100.33923				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.65387				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.72888				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.36728				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.83666				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.35296				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.70626				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.89934				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.47983				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.30279				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.31414				0.00	0	810,000,00
Total TH16A2 SPOT										0.00	0	810,000,00
Total For TH16A2										0.00	0	810,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	100.55278	8.49000	100.52969				0.00	0	
Total TH16A3 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 TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.31653				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.31713				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.30219				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.31534				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	100.37719	5.76000	100.36145				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.32848				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.34997				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.35116				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.34698				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.37561				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.36786				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.47505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.52555				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.49585				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.93568				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.52500	103.75612	6.52500	103.73801				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.68500	105.97194	7.68500	105.95022				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.11593				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.11717				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.86000	108.55687	7.86000	108.53388				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.44208				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.96721				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.21865				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	100.51682				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.36500	111.99031	7.36500	111.96795				343,746,645,000.00	46,673,000	6,001,677,70
Total TN23 SPOT										343,746,645,000.00	46,673,000	6,001,677,70
Total For TN23										343,746,645,000.00	46,673,000	6,001,677,70
TN23/R On 06/11/2023 Spot Bond			100.00000	24.98523	100.00000	24.92933				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.83000	103.08214	8.83000	103.05753				179,413,238,000.00	20,318,600	7,532,896,80
Total TN25 SPOT										179,413,238,000.00	20,318,600	7,532,896,80
Total For TN25										179,413,238,000.00	20,318,600	7,532,896,80
TN25/R On 19/08/2025 Spot Bond			100.00000	12.56504	100.00000	12.53692				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.19000	101.58116	9.19000	101.55595				138,689,966,000.00	15,091,400	10,474,509,90
Total TN27 SPOT										138,689,966,000.00	15,091,400	10,474,509,90
Total For TN27										138,689,966,000.00	15,091,400	10,474,509,90
TN27/R On 14/11/2027 Spot Bond			100.00000	12.13448	100.00000	12.10732				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.90000	102.23128	10.90000	102.20149				74,120,000,000,000.00	6,800,000,000	5,000,000,00
Total TN30 SPOT										74,120,000,000,000.00	6,800,000,000	5,000,000,00
Total For TN30										74,120,000,000,000.00	6,800,000,000	5,000,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	121.06587	8.00000	121.03979				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.36000	92.89888	12.36000	92.86827				14,584,800,000,000.00	1,180,000,000	3,250,000,00
Total TN40 SPOT										14,584,800,000,000.00	1,180,000,000	3,250,000,00
Total For TN40										14,584,800,000,000.00	1,180,000,000	3,250,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.68011	10.75000	104.64999				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.24763				0.00	0	
Total TRA3A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.49500	106.98205	6.49500	106.96316				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.42067				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.55132				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.48094				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.61335				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.93047				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.78500	110.58766	6.78500	110.56739				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.88330				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.93047				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.65906	8.62000	103.63503				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.14619				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.98893				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	99.96322				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	99.59414				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	99.42089				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	98.36122				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	97.86959				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.95253				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.74162				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.33507				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.24491				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.07448				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP256 On 14/02/2022 Spot Bond					0.00000	95.67724				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
Total TSP257 SPOT										0.00	0	50,000,000.00
Total For TSP257										0.00	0	50,000,000.00
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.70062				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.90844				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.80367				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.89880				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	101.03329				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.70111				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.62014				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.54262				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.51192				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.38951				0.00	0	
Total TWC364 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 TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.31007				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.20032				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.05537				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.56000	107.04639	9.56000	107.01922				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.97044				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.78363				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.63851				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.22566				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.30744				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.41040				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.42610				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.30660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.11128				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.21000	103.43695	5.21000	103.42234				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	87.28261	100.00000	87.08333				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										67,280,525,820,835,000.00	717,872,430,700	086,430,556,50
Total for SPOT :										67,280,525,820,835,000.00	717,872,430,700	086,430,556,50
Total Futures										67 280 525 987 716 100.00	717,872,432,461	086,431,622,83
Total Options										3 350 110.50	2,250	155,90
Grand Total:										67,280,525,991,066,200.00	717,872,434,711	086,431,778,82