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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2021

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			11.59007	74.63171	11.60789	74.53876			0.00	0	
ES33	On	05/08/2021	Bond Future			11.84279	75.46878	11.86130	75.37520			0.00	0	35
ES33	On	04/11/2021	Bond Future			12.09744	72.56312	12.11670	72.46868			0.00	0	
ES33	On	03/02/2022	Bond Future			12.36694	73.43969	12.38704	73.34421			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.05328	73.41894	12.06591	73.34512			0.00	0	
ES42	On	05/08/2021	Bond Future			12.29119	74.24238	12.30430	74.16822			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			12.53248	70.84046	12.54616	70.76560			0.00	0	
ES42	On	03/02/2022	Bond Future			12.77926	71.69665	12.79354	71.62101			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	06/05/2021	Bond Future			152.18337	152.18337	152.17483	152.17483			91,462,205.37	601	3,95
I2025	On	05/08/2021	Bond Future			152.36411	152.36411	152.35638	152.35638			0.00	0	1,65
I2025	On	04/11/2021	Bond Future			154.12123	154.12123	154.11380	154.11380			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/02/2022	Bond Future			154.42807	154.42807	154.42079	154.42079			0.00	0	
Total I2025 Future												91,462,205.37	601	5,66
Total For I2025												91,462,205.37	601	5,66
I2029	On	06/05/2021	Bond Future			111.29405	111.29405	111.36550	111.36550			0.00	0	1,54
I2029	On	05/08/2021	Bond Future			112.54238	112.54238	112.61523	112.61523			0.00	0	2,80
I2029	On	04/11/2021	Bond Future			112.69290	112.69290	112.76692	112.76692			0.00	0	
I2029	On	03/02/2022	Bond Future			114.05308	114.05308	114.12810	114.12810			0.00	0	
Total I2029 Future												0.00	0	4,34
Total For I2029												0.00	0	4,34
I2033	On	06/05/2021	Bond Future			104.93666	104.93666	104.60317	104.60317			0.00	0	1,14
I2033	On	05/08/2021	Bond Future			106.11366	106.11366	105.77709	105.77709			0.00	0	9,31
I2033	On	04/11/2021	Bond Future			106.11586	106.11586	105.77562	105.77562			0.00	0	
I2033	On	03/02/2022	Bond Future			107.39655	107.39655	107.05246	107.05246			0.00	0	
Total I2033 Future												0.00	0	10,52
Total For I2033												0.00	0	10,52
I2038	On	06/05/2021	Bond Future			118.52293	118.52293	118.66652	118.66652			8,415,128.03	71	7,71
I2038	On	05/08/2021	Bond Future			118.13540	118.13540	118.28127	118.28127			0.00	0	6,11
I2038	On	04/11/2021	Bond Future			119.49800	119.49800	119.64590	119.64590			0.00	0	
I2038	On	03/02/2022	Bond Future			119.19294	119.19294	119.34274	119.34274			0.00	0	
Total I2038 Future												8,415,128.03	71	13,82
Total For I2038												8,415,128.03	71	13,82
I2046	On	06/05/2021	Bond Future			107.83519	107.83519	107.82320	107.82320			0.00	0	14,91
I2046	On	05/08/2021	Bond Future			109.04470	109.04470	109.03330	109.03330			0.00	0	13,11
I2046	On	04/11/2021	Bond Future			108.49951	108.49951	108.48818	108.48818			0.00	0	
I2046	On	03/02/2022	Bond Future			109.80930	109.80930	109.79801	109.79801			0.00	0	
Total I2046 Future												0.00	0	28,10
Total For I2046												0.00	0	28,10
I2050	On	06/05/2021	Bond Future			111.05876	111.05876	111.04628	111.04628			5,886,114.28	53	10,94
I2050	On	05/08/2021	Bond Future			110.38187	110.38187	110.36984	110.36984			0.00	0	9,11
I2050	On	04/11/2021	Bond Future			111.65472	111.65472	111.64297	111.64297			0.00	0	
I2050	On	03/02/2022	Bond Future			111.05990	111.05990	111.04817	111.04817			0.00	0	
Total I2050 Future												5,886,114.28	53	20,11
Total For I2050												5,886,114.28	53	20,11
R186	On	06/05/2021	Bond Future			7.25713	118.78578	7.27930	118.67601		7.91	2,990,194,439.94	25,173	61,01
R186	On	05/08/2021	Bond Future			7.43238	114.80648	7.45579	114.69620		7.61	4,315,345,970.24	37,588	64,20
R186	On	04/11/2021	Bond Future			7.60605	116.10333	7.63087	115.99214		6.93	0.00	0	
R186	On	03/02/2022	Bond Future			7.79031	112.19492	7.81674	112.08261		6.24	0.00	0	

Contract 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												7,305,540,410.18	62,761	125,22	
R186	On	06/05/2021	Bond Future	10.77	Call			15,748.42000	15.74842	15,858,190	8.51		0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	8.51		0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,789.45000	15.78945	15,899,220	8.51		0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	8.51		0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,707.37000	15.70737	15,817,140	8.51		0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	8.51		0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			187.70000	0.18770	114,620	8.06		0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,760.91000	1.76091	1,797,600	8.06		0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			760.42000	0.76042	733,120	7.93		0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			658.05000	0.65805	520,980	7.93		0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			5,662.58000	5.66258	5,743,200	8.18		0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			343.97000	0.34397	314,310	8.18		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,700.58000	5.70058	5,781,570	8.18		0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			337.67000	0.33767	308,380	8.18		0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,624.64000	5.62464	5,704,880	8.18		0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			350.37000	0.35037	320,330	8.18		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,559.52000	3.55952	3,613,780	7.18		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,527.29000	1.52729	1,470,360	7.18		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,588.67000	3.58867	3,643,260	7.19		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,512.70000	1.51270	1,456,100	7.19		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,617.93000	3.61793	3,672,850	7.20		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,498.23000	1.49823	1,441,960	7.20		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,727.05000	3.72705	3,644,130	6.07		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,478.22000	1.47822	1,507,880	6.08		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,700.08000	3.70008	3,617,430	6.08		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,445.56000	1.44556	1,474,670	6.07		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,754.53000	3.75453	3,671,330	6.07		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,461.64000	1.46164	1,491,030	6.07		0.00	0	
Total R186 Option												0.00	0	25,17	
Total For R186												7,305,540,410.18	62,761	150,40	
R197	On	06/05/2021	Bond Future			322.24924	322.24924	322.23700	322.23700				0.00	0	2,72
R197	On	05/08/2021	Bond Future			317.88084	317.88084	317.87034	317.87034				0.00	0	92
R197	On	04/11/2021	Bond Future			321.54684	321.54684	321.53705	321.53705				0.00	0	
R197	On	03/02/2022	Bond Future			317.34869	317.34869	317.33941	317.33941				0.00	0	
Total R197 Future												0.00	0	3,71	
Total For R197												0.00	0	3,71	
R202	On	06/05/2021	Bond Future			234.16574	234.16574	235.53989	235.53989				43,320,661.90	185	7,82
R202	On	05/08/2021	Bond Future			232.55207	232.55207	233.94312	233.94312				0.00	0	9,20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R202	On	04/11/2021	Bond Future			235.23395	235.23395	236.64136	236.64136			0.00	0	
R202	On	03/02/2022	Bond Future			233.78168	233.78168	235.20668	235.20668			0.00	0	
Total R202 Future												43,320,661.90	185	17,02
Total For R202												43,320,661.90	185	17,02
R2023	On	06/05/2021	Bond Future			4.66918	106.77805	4.69041	106.74043		1.36	960,575,337.80	8,996	28,17
R2023	On	05/08/2021	Bond Future			4.71396	107.94883	4.73845	107.91143		1.31	960,636,638.17	8,899	12,56
R2023	On	04/11/2021	Bond Future			4.73924	105.25934	4.76840	105.22179		1.28	0.00	0	
R2023	On	03/02/2022	Bond Future			4.73986	106.50540	4.77615	106.46761		1.18	0.00	0	
Total R2023 Future												1,921,211,975.97	17,895	40,73
R2023	On	06/05/2021	Bond Future	7.57	Call			4,942.90000	4.94290	4,980,520	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,959.53000	4.95953	4,997,150	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,926.27000	4.92627	4,963,890	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			57.53000	0.05753	50,050	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			898.48000	0.89848	928,060	1.39	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			60.86000	0.06086	53,040	1.39	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			911.90000	0.91190	941,650	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			59.17000	0.05917	51,520	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			925.36000	0.92536	955,280	1.40	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			489.68000	0.48968	508,940	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			294.78000	0.29478	276,490	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			473.15000	0.47315	492,030	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			303.93000	0.30393	285,260	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			481.39000	0.48139	500,450	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			299.33000	0.29933	280,840	1.25	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			299.08000	0.29908	282,500	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			611.37000	0.61137	632,720	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			295.75000	0.29575	279,310	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			597.68000	0.59768	618,760	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			302.79000	0.30279	286,080	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			604.33000	0.60433	625,540	1.16	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												1,921,211,975.97	17,895	40,73
R2030	On	06/05/2021	Bond Future			9.16010	95.32085	9.19256	95.13750		13.73	2,672,891,954.85	28,041	77,81
R2030	On	05/08/2021	Bond Future			9.36706	92.36079	9.40093	92.17600		13.25	2,666,640,728.88	28,872	81,61
R2030	On	04/11/2021	Bond Future			9.56369	93.40447	9.59903	93.21784		12.24	0.00	0	
R2030	On	03/02/2022	Bond Future			9.77277	90.50604	9.80974	90.31743		11.18	0.00	0	

Contract 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											5,339,532,683.73	56,913	159,53	
R2030	On	06/05/2021	Bond Future	11.70	Call			12,851.69000	12.85169	13,035,040	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			0.00000	0.00000	0,000	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			0.00000	0.00000	0,000	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			447.46000	0.44746	397,090	13.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,828.89000	1.82889	1,595,170	13.70	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			4,875.30000	4.87530	4,681,560	13.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			21.67000	0.02167	11,280	13.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			2,215.23000	2.21523	1,982,870	13.65	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			314.50000	0.31450	265,490	13.65	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			369.38000	0.36938	319,190	13.67	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			2,038.86000	2.03886	1,805,320	13.67	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			536.67000	0.53667	487,730	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,631.19000	1.63119	1,398,900	13.73	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,164.64000	1.16464	1,149,820	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			841.33000	0.84133	643,160	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,502.42000	1.50242	1,511,730	14.02	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			619.72000	0.61972	445,680	14.02	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			2,637.26000	2.63726	2,410,160	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			213.55000	0.21355	169,800	13.59	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			792.97000	0.79297	599,260	13.93	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,228.51000	1.22851	1,218,150	13.93	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,265.32000	9.26532	9,448,600	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			0.08000	0.00008	0,010	14.86	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			4,058.68000	4.05868	4,202,390	14.75	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			69.51000	0.06951	29,870	14.75	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,073.17000	1.07317	1,051,980	13.89	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			918.54000	0.91854	714,000	13.89	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,240.22000	7.24022	7,056,090	13.11	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			1.06000	0.00106	0,280	13.11	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			8,223.82000	8.22382	8,406,790	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			0.43000	0.00043	0,050	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			4,665.09000	4.66509	4,823,700	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			12,898.13000	12.89813	13,081,480	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			0.00000	0.00000	0,000	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			12,805.21000	12.80521	12,988,560	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			39.32000	0.03932	14,580	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,117.30000	1.11730	900,130	13.84	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			876.81000	0.87681	842,990	13.84	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	10.15	Call			5,154.28000	5.15428	5,257,530	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			1,186.93000	1.18693	1,105,390	14.18	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.75	Call			3,700.51000	3.70051	3,780,140	13.68	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,823.55000	1.82355	1,718,390	13.68	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.30	Call			5,731.98000	5.73198	5,843,730	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put			4,685.29000	4.68529	4,525,430	12.97	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,220.22000	1.22022	1,245,150	12.97	0.00	0	2
R2030	On	05/08/2021	Bond Future	7.70	Put			10,089.68000	10.08968	9,905,680	12.68	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			189.14000	0.18914	189,930	12.68	0.00	0	2
R2030	On	05/08/2021	Bond Future	8.95	Put			4,040.07000	4.04007	3,888,020	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,309.30000	1.30930	1,336,410	13.00	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.45	Put			2,491.90000	2.49190	2,368,110	13.39	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,758.78000	2.75878	2,819,780	13.39	0.00	0	6
R2030	On	05/08/2021	Bond Future	12.10	Call			13,350.68000	13.35068	13,527,740	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			49.83000	0.04983	42,100	14.32	0.00	0	6
R2030	On	05/08/2021	Bond Future	10.42	Call			6,192.22000	6.19222	6,311,090	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			996.96000	0.99696	923,920	14.32	0.00	0	2
R2030	On	05/08/2021	Bond Future	10.42	Put			849.31000	0.84931	783,390	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,231.15000	6.23115	6,350,610	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			837.83000	0.83783	772,500	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			6,153.37000	6.15337	6,271,660	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			860.91000	0.86091	794,410	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,540.12000	1.54012	1,572,860	13.08	0.00	0	6
R2030	On	05/08/2021	Bond Future	8.50	Put			5,879.82000	5.87982	5,709,580	12.80	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			797.40000	0.79740	811,950	12.80	0.00	0	5,0
R2030	On	05/08/2021	Bond Future	9.50	Call			2,903.61000	2.90361	2,967,730	13.42	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			2,365.82000	2.36582	2,245,150	13.42	0.00	0	5,0
R2030	On	05/08/2021	Bond Future	8.83	Put			4,489.20000	4.48920	4,331,520	13.00	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,219.27000	4.21927	4,304,910	12.53	0.00	0	1,1
R2030	On	04/11/2021	Bond Future	8.27	Put			8,214.41000	8.21441	8,047,950	11.69	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			845.10000	0.84510	865,270	11.69	0.00	0	3
R2030	On	04/11/2021	Bond Future	8.77	Put			6,027.18000	6.02718	5,876,540	11.83	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,516.71000	1.51671	1,552,700	11.83	0.00	0	3
R2030	On	04/11/2021	Bond Future	11.44	Call			9,707.07000	9.70707	9,854,680	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			630.00000	0.63000	590,980	13.19	0.00	0	3
R2030	On	04/11/2021	Bond Future	10.60	Call			6,604.12000	6.60412	6,719,660	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,516.13000	1.51613	1,445,040	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,638.60000	6.63860	6,754,570	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,501.65000	1.50165	1,430,990	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,569.71000	6.56971	6,684,810	13.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	9.20	Put		4,496.82000	4.49682	4,363,680	12.08	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,360.68000	2.36068	2,414,170	12.08	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	11.26	Call		9,012.87000	9.01287	9,154,460	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		770.01000	0.77001	724,970	13.19	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.90	Put		2,649.53000	2.64953	2,548,540	12.53	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,530.71000	1.53071	1,459,180	13.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		2,467.89000	2.46789	2,528,510	10.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		2,668.02000	2.66802	2,732,380	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,516.73000	1.51673	1,557,800	10.61	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Put		8,555.90000	8.55590	8,393,860	10.55	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Call		935.47000	0.93547	962,040	10.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		3,497.78000	3.49778	3,576,540	11.20	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		3,649.47000	3.64947	3,539,620	11.20	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Put		4,577.33000	4.57733	4,453,080	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		4,849.77000	4.84977	4,721,780	10.93	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call		2,691.00000	2.69100	2,755,780	11.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		4,547.99000	4.54799	4,424,160	11.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,645.46000	2.64546	2,709,410	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		4,607.12000	4.60712	4,482,460	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call		6,821.89000	6.82189	6,942,690	12.03	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		1,716.13000	1.71613	1,648,320	12.03	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		4,121.03000	4.12103	4,003,530	11.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,044.24000	3.04424	3,115,350	11.09	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		6,581.15000	6.58115	6,433,610	10.61	0.00	0	
Total R2030 Option											0.00	0	34,34
Total For R2030											5,339,532,683.73	56,913	193,88
R2032	On	06/05/2021	Bond Future			9.97009	89.63542	9.99751	89.46990	16.49	1,634,322,612.86	18,233	76,22
R2032	On	05/08/2021	Bond Future			10.17902	90.61824	10.20751	90.45145	15.32	58,448,764.80	645	107,36
R2032	On	04/11/2021	Bond Future			10.38755	87.49608	10.41720	87.32766	14.94	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.60438	88.53231	10.63529	88.36206	13.09	0.00	0	
Total R2032 Future											1,692,771,377.66	18,878	183,61
R2032	On	06/05/2021	Bond Future	12.11	Call		11,580.28000	11.58028	11,745,790	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		0.01000	0.00001	0,000	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		11,629.98000	11.62998	11,795,490	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		0.01000	0.00001	0,000	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		11,530.52000	11.53052	11,696,030	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		0.01000	0.00001	0,000	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		13,821.27000	13.82127	13,986,790	17.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		0.00000	0.00000	0,000	17.95	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	06/05/2021	Bond Future	10.33	Put		400.75000	0.40075	263,680	16.85	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		2,374.91000	2.37491	2,403,360	16.85	0.00	0	7
R2032	On	05/08/2021	Bond Future	11.36	Put		888.10000	0.88810	825,360	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		7,330.04000	7.33004	7,434,600	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		876.72000	0.87672	814,490	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		7,247.50000	7.24750	7,351,030	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		899.61000	0.89961	836,350	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		7,288.73000	7.28873	7,392,780	16.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,365.51000	1.36551	1,387,080	14.20	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		8,300.23000	8.30023	8,407,590	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		8,337.65000	8.33765	8,445,370	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,419.97000	1.41997	1,358,910	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,406.74000	1.40674	1,346,040	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,262.86000	8.26286	8,369,860	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,433.29000	1.43329	1,371,870	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,840.93000	7.84093	7,694,080	14.20	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,744.37000	5.74437	5,612,870	14.61	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,325.04000	2.32504	2,361,960	14.61	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		12,693.93000	12.69393	12,834,810	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		451.87000	0.45187	424,330	16.13	0.00	0	70
R2032	On	03/02/2022	Bond Future	9.14	Put		9,868.90000	9.86890	9,719,800	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,083.67000	1.08367	1,104,820	12.37	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		2,108.09000	2.10809	2,147,530	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call		4,181.39000	4.18139	4,250,310	13.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		4,045.62000	4.04562	3,944,290	13.20	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,575.58000	3.57558	3,636,590	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		3,353.91000	3.35391	3,262,890	13.44	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Call		2,826.31000	2.82631	2,876,740	12.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		5,610.09000	5.61009	5,490,270	12.84	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		3,602.16000	3.60216	3,663,530	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		4,629.57000	4.62957	4,520,690	13.06	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,549.10000	3.54910	3,609,760	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		6,814.49000	6.81449	6,683,680	12.60	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		11,090.06000	11.09006	10,936,280	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		848.23000	0.84823	864,700	12.37	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.58	Call		1,680.16000	1.68016	1,712,530	12.43	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.95	Call		5,061.55000	5.06155	5,140,780	13.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,688.40000	4.68840	4,578,810	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		4,658.91000	4.65891	4,549,670	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,523.04000	3.52304	3,583,330	13.04	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.42	Put			4,718.36000	4.71836	4,608,400	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Call			3,341.51000	3.34151	3,399,310	12.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			4,930.32000	4.93032	4,817,870	12.99	0.00	0	46
R2032	On	03/02/2022	Bond Future	9.58	Put			7,759.78000	7.75978	7,621,900	12.43	0.00	0	
Total R2032 Option												0.00	0	5,65
Total For R2032												1,692,771,377.66	18,878	189,26
R2035	On	06/05/2021	Bond Future			10.69589	88.72481	10.70830	88.64484		18.40	1,717,268,697.55	19,355	69,7
R2035	On	05/08/2021	Bond Future			10.91214	89.69762	10.92498	89.61734		17.13	82,701,205.64	922	59,65
R2035	On	04/11/2021	Bond Future			11.12778	86.23477	11.14112	86.15375		16.91	0.00	0	
R2035	On	03/02/2022	Bond Future			11.35559	87.25595	11.36948	87.17414		14.78	0.00	0	
Total R2035 Future												1,799,969,903.19	20,277	129,37
R2035	On	06/05/2021	Bond Future	12.36	Call			9,751.91000	9.75191	9,831,050	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			0.98000	0.00098	0,150	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			470.77000	0.47077	333,960	19.25	0.00	0	56
R2035	On	06/05/2021	Bond Future	10.55	Call			792.28000	0.79228	678,300	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			1,820.49000	1.82049	1,626,540	18.46	0.00	0	56
R2035	On	06/05/2021	Bond Future	10.05	Put			4,495.80000	4.49580	4,374,290	17.77	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			478.29000	0.47829	378,300	18.28	0.00	0	66
R2035	On	06/05/2021	Bond Future	11.15	Put			341.57000	0.34157	226,850	19.46	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			3,119.57000	3.11957	3,084,820	19.46	0.00	0	66
R2035	On	06/05/2021	Bond Future	12.91	Call			12,638.54000	12.63854	12,718,490	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			1.04000	0.00104	0,170	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			2,631.33000	2.63133	2,574,490	19.25	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			1,603.15000	1.60315	1,501,560	18.81	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	11.55	Call			5,262.07000	5.26207	5,300,650	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			79.25000	0.07925	37,860	20.17	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	12.77	Call			11,919.18000	11.91918	11,999,100	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			101.63000	0.10163	60,090	17.77	0.00	0	56
R2035	On	06/05/2021	Bond Future	10.40	Put			2,497.17000	2.49717	2,317,210	18.28	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			7.62000	0.00762	2,040	20.17	0.00	0	22
R2035	On	06/05/2021	Bond Future	11.32	Call			4,003.41000	4.00341	4,004,230	19.80	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			190.81000	0.19081	111,660	19.80	0.00	0	22
R2035	On	06/05/2021	Bond Future	10.24	Put			3,347.39000	3.34739	3,193,070	18.08	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			0.02000	0.00002	0,000	20.17	0.00	0	66
R2035	On	06/05/2021	Bond Future	10.81	Put			951.78000	0.95178	770,220	18.81	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			9,805.85000	9.80585	9,885,040	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			0.92000	0.00092	0,140	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			9,697.92000	9.69792	9,777,020	20.17	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			253.87000	0.25387	179,520	18.08	0.00	0	22

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2035	On	06/05/2021	Bond Future	12.77	Put		0.05000	0.00005	0,000	20.17	0.00	0	1,65
R2035	On	06/05/2021	Bond Future	12.02	Call		7,888.52000	7.88852	7,962,910	20.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,589.93000	48.58993	48,509,650	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		48,473.35000	48.47335	48,393,070	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,196.62000	2.19662	2,121,660	18.01	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,824.78000	2.82478	2,815,250	17.15	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,801.20000	3.80120	3,711,390	17.15	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		7,005.18000	7.00518	6,909,090	16.23	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,706.64000	48.70664	48,626,360	15.83	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,068.38000	1.06838	1,052,570	16.23	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		4,912.86000	4.91286	4,918,180	18.01	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		1,663.78000	1.66378	1,660,440	15.96	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.12	Put		8,224.32000	8.22432	8,140,020	15.97	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,682.94000	1.68294	1,679,660	15.97	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		6,054.17000	6.05417	5,974,690	16.55	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,803.70000	2.80370	2,805,240	16.55	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		14,642.55000	14.64255	14,704,370	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		433.27000	0.43327	414,070	18.31	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,415.11000	6.41511	6,435,950	17.88	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,834.54000	2.83454	2,774,360	17.88	0.00	0	75
R2035	On	04/11/2021	Bond Future	11.08	Call		4,090.47000	4.09047	4,099,030	16.99	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,462.59000	4.46259	4,390,130	16.99	0.00	0	75
R2035	On	04/11/2021	Bond Future	10.23	Put		7,704.98000	7.70498	7,621,470	16.11	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,902.61000	1.90261	1,900,120	16.11	0.00	0	75
R2035	On	04/11/2021	Bond Future	12.52	Call		9,343.46000	9.34346	9,380,700	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,545.61000	1.54561	1,501,830	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,382.41000	9.38241	9,419,880	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,531.95000	1.53195	1,488,400	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,304.55000	9.30455	9,341,570	18.31	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call		4,465.18000	4.46518	4,475,860	17.10	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		4,108.95000	4.10895	4,038,610	17.10	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.60	Call		2,753.07000	2.75307	2,754,370	16.52	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		6,131.87000	6.13187	6,052,150	16.52	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.11	Put		8,272.77000	8.27277	8,188,410	15.96	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,559.37000	1.55937	1,515,370	18.31	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put		11,800.81000	11.80081	11,719,160	14.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,133.42000	4.13342	4,150,140	14.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.10	Call		1,591.50000	1.59150	1,594,330	14.00	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call		4,637.02000	4.63702	4,656,490	14.89	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		4,516.37000	4.51637	4,454,030	14.89	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,654.03000	2.65403	2,662,580	14.32	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		7,049.72000	7.04972	6,976,460	14.32	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.22	Put		5,020.02000	5.02002	4,954,930	14.76	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,073.70000	1.07370	1,073,860	14.00	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		4,162.42000	4.16242	4,179,300	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,989.28000	4.98928	4,924,350	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,191.21000	4.19121	4,208,250	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		4,958.40000	4.95840	4,893,630	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call		5,735.82000	5.73582	5,760,970	15.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		3,652.57000	3.65257	3,595,910	15.20	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call		3,605.55000	3.60555	3,619,320	14.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		5,638.96000	5.63896	5,570,920	14.62	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put		9,575.84000	9.57584	9,496,860	14.00	0.00	0	
Total R2035 Option											0.00	0	16,70
Total For R2035											1,799,969,903.19	20,277	146,07
R2037	On	06/05/2021	Bond Future			10.89616	84.47630	10.91864	84.33194	19.66	1,245,856,472.40	14,748	57,72
R2037	On	05/08/2021	Bond Future			11.11301	81.14703	11.13636	81.00156	19.26	1,557,130,358.67	19,189	111,46
R2037	On	04/11/2021	Bond Future			11.31787	82.06421	11.34211	81.91733	18.07	0.00	0	
R2037	On	03/02/2022	Bond Future			11.53421	78.78141	11.55944	78.63294	16.63	0.00	0	
Total R2037 Future											2,802,986,831.07	33,937	169,15
R2037	On	06/05/2021	Bond Future	12.43	Call		8,888.44000	8.88844	9,030,340	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3.05000	0.00305	0,590	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,942.05000	8.94205	9,084,080	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		2.88000	0.00288	0,550	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		8,834.80000	8.83480	8,976,560	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3.24000	0.00324	0,640	21.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,114.72000	1.11472	1,048,000	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,697.50000	7.69750	7,775,300	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,141.10000	1.14110	1,073,430	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,738.89000	7.73889	7,817,170	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,127.84000	1.12784	1,060,650	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		7,780.35000	7.78035	7,859,100	21.05	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,672.96000	9.67296	9,763,530	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,490.70000	1.49070	1,434,390	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		3,919.76000	3.91976	3,821,950	18.32	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		4,807.15000	4.80715	4,856,220	18.32	0.00	0	68

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	04/11/2021	Bond Future	12.82	Call		9,711.26000	9.71126	9,802,150	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,477.76000	1.47776	1,421,770	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,749.61000	9.74961	9,840,810	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,464.92000	1.46492	1,409,240	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		7,777.66000	7.77766	7,851,720	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		2,286.11000	2.28611	2,213,290	19.56	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put		4,891.18000	4.89118	4,794,710	16.61	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,304.68000	4.30468	4,356,080	16.59	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		4,951.76000	4.95176	4,854,690	16.59	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,333.63000	4.33363	4,385,330	16.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		4,921.25000	4.92125	4,824,480	16.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,362.95000	4.36295	4,414,950	16.61	0.00	0	
Total R2037 Option											0.00	0	1,200
Total For R2037											2,802,986,831.07	33,937	170,350
R2040	On	06/05/2021	Bond Future			11.04572	86.40967	11.06314	86.29078	20.06	930,804,965.24	10,772	42,200
R2040	On	05/08/2021	Bond Future			11.25904	82.85123	11.27712	82.73158	19.72	1,078,888,717.06	13,022	64,100
R2040	On	04/11/2021	Bond Future			11.46028	83.78770	11.47906	83.66686	18.64	0.00	0	
R2040	On	03/02/2022	Bond Future			11.67270	80.27514	11.69225	80.15305	17.14	0.00	0	
Total R2040 Future											2,009,693,682.30	23,794	106,350
R2040	On	06/05/2021	Bond Future	12.43	Call		8,554.14000	8.55414	8,667,780	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		6.99000	0.00699	1,740	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		8,611.01000	8.61101	8,724,900	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		276.47000	0.27647	169,740	21.16	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,684.99000	3.68499	3,697,150	21.16	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,679.72000	13.67972	13,798,600	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		6.62000	0.00662	1,620	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		8,497.23000	8.49723	8,610,600	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		0.01000	0.00001	0,000	22.16	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		7.38000	0.00738	1,860	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		2,262.06000	2.26206	2,039,900	19.81	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		648.30000	0.64830	545,030	19.81	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		1,085.53000	1.08553	1,024,880	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,503.79000	8.50379	8,563,230	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,072.69000	1.07269	1,012,480	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,416.00000	8.41600	8,474,570	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,779.93000	2.77993	2,681,200	20.65	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,552.58000	4.55258	4,573,500	20.65	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		18,893.40000	18.89340	19,008,000	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,098.49000	1.09849	1,037,410	21.69	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
R2040	On	05/08/2021	Bond Future	14.80	Put		37.25000	0.03725	32,200	21.69	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		8,459.87000	8.45987	8,518,870	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		4,330.64000	4.33064	4,215,000	19.79	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,807.27000	2.80727	2,811,280	19.79	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,638.99000	1.63899	1,585,350	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,045.64000	10.04564	10,113,110	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,624.95000	1.62495	1,571,580	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,966.07000	9.96607	10,032,990	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,653.13000	1.65313	1,599,210	20.23	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,005.84000	10.00584	10,073,040	20.23	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,542.71000	4.54271	4,579,270	17.21	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		5,247.78000	5.24778	5,162,250	17.21	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,573.57000	4.57357	4,610,370	17.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		5,215.43000	5.21543	5,130,140	17.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,512.23000	4.51223	4,548,540	17.20	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		5,280.59000	5.28059	5,194,810	17.20	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											2,009,693,682.30	23,794	109,90
R2044	On	06/05/2021	Bond Future			11.09469	83.07143	11.10699	82.98674	21.04	720,976,940.97	8,679	50,10
R2044	On	05/08/2021	Bond Future			11.29935	79.60162	11.31211	79.51646	20.68	720,553,864.24	9,052	29,30
R2044	On	04/11/2021	Bond Future			11.49215	80.50135	11.50539	80.41545	19.56	0.00	0	
R2044	On	03/02/2022	Bond Future			11.69543	77.07499	11.70921	76.98824	17.97	0.00	0	
Total R2044 Future											1,441,530,805.21	17,731	79,40
R2044	On	06/05/2021	Bond Future	12.44	Call		8,362.87000	8.36287	8,441,090	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		8.92000	0.00892	2,450	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		8,419.38000	8.41938	8,497,900	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		3,223.79000	3.22379	3,050,000	20.54	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		339.96000	0.33996	250,860	20.54	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		2,555.65000	2.55565	2,483,890	21.78	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		581.93000	0.58193	425,480	21.78	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		4,636.44000	4.63644	4,649,780	22.74	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		1,300.97000	1.30097	1,180,990	21.20	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		1,349.08000	1.34908	1,144,410	21.20	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		8,701.08000	8.70108	8,780,940	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		6.46000	0.00646	1,630	23.26	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		5,264.95000	5.26495	5,296,470	23.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		9.41000	0.00941	2,610	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		8.46000	0.00846	2,290	23.26	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		8,306.31000	8.30631	8,384,200	23.26	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	11.90	Put		107.66000	0.10766	54,490	23.01	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		676.02000	0.67602	508,730	21.67	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,318.78000	2.31878	2,236,180	21.67	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		160.37000	0.16037	89,020	22.74	0.00	0	3,10
R2044	On	05/08/2021	Bond Future	12.60	Call		8,852.17000	8.85217	8,885,810	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		996.17000	0.99617	944,650	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		8,896.04000	8.89604	8,930,050	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		984.35000	0.98435	933,200	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		8,808.34000	8.80834	8,841,620	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,008.11000	1.00811	956,230	22.76	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,715.69000	1.71569	1,668,300	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		9,920.70000	9.92070	9,959,440	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,701.27000	1.70127	1,654,110	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		9,959.86000	9.95986	9,998,830	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,686.95000	1.68695	1,640,020	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		9,881.57000	9.88157	9,920,080	21.23	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,618.99000	4.61899	4,637,650	18.07	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		5,247.28000	5.24728	5,179,190	18.07	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,557.14000	4.55714	4,575,460	18.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		5,313.14000	5.31314	5,244,710	18.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,588.02000	4.58802	4,606,510	18.06	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		5,280.12000	5.28012	5,211,860	18.06	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											1,441,530,805.21	17,731	98,00
R2048	On	06/05/2021	Bond Future			11.00279	82.36918	11.01995	82.24724	21.41	1,120,467,955.54	13,603	113,90
R2048	On	05/08/2021	Bond Future			11.19299	83.27231	11.21080	83.14955	19.96	563,253,904.84	6,764	131,50
R2048	On	04/11/2021	Bond Future			11.38144	79.79990	11.39995	79.67600	19.94	0.00	0	
R2048	On	03/02/2022	Bond Future			11.57949	80.74495	11.59879	80.61969	17.33	0.00	0	
Total R2048 Future											1,683,721,860.38	20,367	245,44
R2048	On	06/05/2021	Bond Future	12.35	Call		8,550.52000	8.55052	8,666,410	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		8.15000	0.00815	2,100	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		8,608.09000	8.60809	8,724,270	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put		1,820.88000	1.82088	1,588,120	21.66	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call		961.65000	0.96165	850,830	21.66	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put		455.26000	0.45526	308,910	22.81	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call		3,074.53000	3.07453	3,050,120	22.81	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put		6,247.24000	6.24724	6,106,560	20.32	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		7.72000	0.00772	1,960	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		8,492.88000	8.49288	8,608,470	23.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	06/05/2021	Bond Future	10.20	Call		36.26000	0.03626	17,520	20.32	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put		2,284.20000	2.28420	2,054,420	21.49	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		696.24000	0.69624	588,400	21.49	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		8.60000	0.00860	2,250	23.72	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		9,767.53000	9.76753	9,636,070	18.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		591.38000	0.59138	582,680	18.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		7,810.07000	7.81007	7,678,990	18.71	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,074.14000	1.07414	1,065,820	18.71	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		4,755.94000	4.75594	4,635,280	19.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,564.42000	2.56442	2,566,520	19.82	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		6,146.94000	6.14694	6,019,380	19.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,736.99000	1.73699	1,732,190	19.32	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		9,095.66000	9.09566	9,161,060	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		974.91000	0.97491	917,550	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		9,140.62000	9.14062	9,206,440	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		963.23000	0.96323	906,290	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		3,621.05000	3.62105	3,510,190	20.24	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		3,546.65000	3.54665	3,558,550	20.24	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put		6,671.27000	6.67127	6,542,140	19.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,498.26000	1.49826	1,491,890	19.14	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call		9,050.74000	9.05074	9,115,720	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		986.72000	0.98672	928,940	22.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,637.52000	1.63752	1,583,520	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		10,287.20000	10.28720	10,357,380	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,623.48000	1.62348	1,569,760	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		10,327.30000	10.32730	10,397,760	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,609.55000	1.60955	1,556,110	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		10,247.13000	10.24713	10,317,030	21.67	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,537.91000	4.53791	4,575,290	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		5,380.72000	5.38072	5,292,840	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,569.48000	4.56948	4,607,110	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		5,346.26000	5.34626	5,258,630	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,601.14000	4.60114	4,639,030	17.32	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		5,312.00000	5.31200	5,224,630	17.32	0.00	0	
Total R2048 Option											0.00	0	6,60
Total For R2048											1,683,721,860.38	20,367	252,10
R209	On	06/05/2021	Bond Future			10.63297	68.28140	10.65013	68.18552	21.94	1,091,546,460.40	15,986	13,10
R209	On	05/08/2021	Bond Future			10.82399	69.03009	10.84172	68.93356	20.33	979,882,127.55	14,195	16,20
R209	On	04/11/2021	Bond Future			11.01326	66.66911	11.03162	66.57165	19.70	0.00	0	3,60

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/02/2022	Bond Future			11.20829	67.45868	11.22732	67.36022		17.28	0.00	0	
Total R209 Future												2,071,428,587.95	30,181	33,12
R209	On	06/05/2021	Bond Future	12.23	Call			8,048.58000	8.04858	8,142,710	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			2.16000	0.00216	0,410	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			8,094.82000	8.09482	8,189,050	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			6,889.69000	6.88969	6,789,210	20.94	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			6.95000	0.00695	2,350	20.94	0.00	0	2,14
R209	On	06/05/2021	Bond Future	10.35	Put			2,183.75000	2.18375	1,999,340	21.79	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			478.16000	0.47816	389,630	21.79	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call			999.72000	0.99972	906,100	22.06	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			5,337.32000	5.33732	5,224,540	21.10	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			32.69000	0.03269	15,790	21.10	0.00	0	4,04
R209	On	06/05/2021	Bond Future	11.00	Call			2,349.05000	2.34905	2,314,800	22.68	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			436.10000	0.43610	305,970	22.68	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			3,892.83000	3.89283	3,753,220	21.38	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			2.29000	0.00229	0,450	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			5,068.20000	5.06820	5,134,100	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			53.09000	0.05309	23,110	23.74	0.00	0	3,74
R209	On	06/05/2021	Bond Future	10.25	Put			2,624.95000	2.62495	2,451,090	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			337.37000	0.33737	259,390	21.69	0.00	0	5,34
R209	On	06/05/2021	Bond Future	11.25	Call			3,428.25000	3.42825	3,444,000	23.19	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			1,280.37000	1.28037	1,090,870	22.06	0.00	0	2,74
R209	On	06/05/2021	Bond Future	12.24	Put			2.04000	0.00204	0,390	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			8,002.31000	8.00231	8,096,350	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			196.08000	0.19608	115,950	23.19	0.00	0	9,14
R209	On	06/05/2021	Bond Future	12.25	Call			8,140.99000	8.14099	8,235,310	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			1.92000	0.00192	0,360	23.74	0.00	0	8,34
R209	On	06/05/2021	Bond Future	10.00	Call			119.39000	0.11939	75,660	21.38	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			6,176.38000	6.17638	6,212,920	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			1,244.89000	1.24489	1,184,900	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			6,211.30000	6.21130	6,248,210	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			1,231.18000	1.23118	1,171,560	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			6,141.52000	6.14152	6,177,700	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			1,258.72000	1.25872	1,198,370	21.98	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			7,400.17000	7.40017	7,447,020	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,741.34000	1.74134	1,690,730	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			2,001.45000	2.00145	1,946,760	21.24	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call			7,432.30000	7.43230	7,479,380	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			1,726.94000	1.72694	1,676,560	21.24	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	12.19	Call			7,464.47000	7.46447	7,511,790	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			1,712.63000	1.71263	1,662,490	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			2,577.57000	2.57757	2,589,130	19.47	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			5,484.92000	5.48492	5,399,020	19.47	0.00	0	9,00
R209	On	04/11/2021	Bond Future	9.50	Put			9,840.83000	9.84083	9,743,090	18.77	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			951.07000	0.95107	950,790	18.77	0.00	0	4,75
R209	On	04/11/2021	Bond Future	12.00	Call			6,861.16000	6.86116	6,903,930	21.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			3,624.19000	3.62419	3,650,860	17.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			4,708.41000	4.70841	4,636,620	17.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			3,649.27000	3.64927	3,676,120	17.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			4,680.61000	4.68061	4,609,000	17.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			3,674.19000	3.67419	3,701,240	17.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			4,652.70000	4.65270	4,581,290	17.32	0.00	0	
Total R209 Option												0.00	0	59,77
Total For R209												2,071,428,587.95	30,181	92,90
R210	On	06/05/2021	Bond Future			204.69868	204.69868	204.68260	204.68260			0.00	0	98
R210	On	05/08/2021	Bond Future			206.99457	206.99457	206.97945	206.97945			0.00	0	1,43
R210	On	04/11/2021	Bond Future			206.64894	206.64894	206.63416	206.63416			0.00	0	
R210	On	03/02/2022	Bond Future			209.14324	209.14324	209.12869	209.12869			0.00	0	
Total R210 Future												0.00	0	2,41
Total For R210												0.00	0	2,41
R212	On	06/05/2021	Bond Future			172.03564	172.03564	172.03282	172.03282			0.00	0	3,40
R212	On	05/08/2021	Bond Future			171.63983	171.63983	171.63798	171.63798			0.00	0	25
R212	On	04/11/2021	Bond Future			173.61941	173.61941	173.61797	173.61797			0.00	0	
Total R212 Future												0.00	0	3,65
Total For R212												0.00	0	3,65
R213	On	06/05/2021	Bond Future			9.59393	85.10110	9.62124	84.94884		15.97	535,796,525.60	6,296	3,20
R213	On	05/08/2021	Bond Future			9.79248	86.03422	9.82085	85.88080		14.78	5,076,018.98	59	6,9
R213	On	04/11/2021	Bond Future			9.99163	83.47551	10.02115	83.32057		14.24	0.00	0	
R213	On	03/02/2022	Bond Future			10.20246	84.46381	10.23325	84.30719		12.47	0.00	0	
Total R213 Future												540,872,544.58	6,355	10,15
R213	On	06/05/2021	Bond Future	11.90	Call			11,522.58000	11.52258	11,674,840	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			0.00000	0.00000	0,000	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			11,568.36000	11.56836	11,720,620	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			0.00000	0.00000	0,000	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			11,476.76000	11.47676	11,629,020	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			0.00000	0.00000	0,000	17.26	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			5,989.18000	5.98918	6,076,400	15.96	0.00	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			1,013.02000	1.01302	946,820	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			3,671.37000	3.67137	3,727,790	15.12	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,970.65000	1.97065	1,873,650	15.12	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			4,224.36000	4.22436	4,090,570	14.51	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,573.40000	1.57340	1,593,030	14.51	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			6,250.89000	6.25089	6,341,640	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			927.07000	0.92707	864,400	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			6,288.60000	6.28860	6,379,850	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			915.28000	0.91528	853,110	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			6,213.26000	6.21326	6,303,510	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			938.98000	0.93898	875,810	15.96	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			6,972.11000	6.97211	7,065,090	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,513.21000	1.51321	1,451,250	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			6,904.36000	6.90436	6,996,630	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,541.39000	1.54139	1,478,720	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			6,938.20000	6.93820	7,030,830	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,527.25000	1.52725	1,464,940	15.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,751.52000	3.75152	3,814,880	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			3,666.49000	3.66649	3,573,230	12.47	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,568.21000	2.56821	2,615,160	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			5,019.11000	5.01911	4,909,440	12.14	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			8,746.65000	8.74665	8,610,430	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			3,492.67000	3.49267	3,552,630	12.41	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			3,917.03000	3.91703	3,820,370	12.41	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,191.75000	2.19175	2,232,950	12.01	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			5,599.84000	5.59984	5,484,420	12.01	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			9,555.24000	9.55524	9,415,630	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			1,546.46000	1.54646	1,576,980	11.77	0.00	0	40
R213	On	03/02/2022	Bond Future	9.97	Call			3,049.35000	3.04935	3,103,250	12.29	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			4,401.07000	4.40107	4,298,350	12.29	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,073.60000	3.07360	3,127,820	12.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			4,373.45000	4.37345	4,271,050	12.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,025.50000	3.02550	3,079,060	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1,024.48000	1.02448	1,044,880	11.77	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Put			2,899.46000	2.89946	2,817,960	12.73	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			3,121.78000	3.12178	3,176,680	12.31	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			4,318.00000	4.31800	4,216,280	12.31	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			6,911.54000	6.91154	6,785,440	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			4,429.14000	4.42914	4,326,080	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			855.72000	0.85572	872,730	11.77	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.60	Call			4,735.29000	4.73529	4,810,410	12.73	0.00	0	
Total R213 Option												0.00	0	2,15
Total For R213												540,872,544.58	6,355	12,35
R214	On	06/05/2021	Bond Future			10.97763	65.37561	10.98974	65.30703		23.83	557,065,572.81	8,521	9,15
R214	On	05/08/2021	Bond Future			11.16611	66.09244	11.17862	66.02349		22.06	557,555,823.84	8,436	8,75
R214	On	04/11/2021	Bond Future			11.35274	63.56074	11.36570	63.49117		21.48	0.00	0	
R214	On	03/02/2022	Bond Future			11.54836	64.31336	11.56181	64.24311		18.82	0.00	0	
Total R214 Future												1,114,621,396.65	16,957	17,91
R214	On	06/05/2021	Bond Future	12.26	Call			6,604.27000	6.60427	6,662,420	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			15.54000	0.01554	5,110	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			6,650.99000	6.65099	6,709,570	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			14.82000	0.01482	4,820	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			6,557.51000	6.55751	6,615,220	25.83	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			16.29000	0.01629	5,420	25.83	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			5,856.03000	5.85603	5,865,410	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			1,531.11000	1.53111	1,471,540	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			5,889.46000	5.88946	5,899,140	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			1,515.46000	1.51546	1,456,190	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			5,922.95000	5.92295	5,932,930	23.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			1,499.93000	1.49993	1,440,960	23.89	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			1,905.22000	1.90522	1,859,630	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			7,388.90000	7.38890	7,412,500	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			1,935.36000	1.93536	1,889,390	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			7,420.01000	7.42001	7,443,800	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			1,920.24000	1.92024	1,874,460	23.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			7,451.15000	7.45115	7,475,130	23.17	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,939.20000	3.93920	3,952,040	18.98	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			4,739.63000	4.73963	4,682,220	18.98	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			3,888.20000	3.88820	3,900,790	18.96	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			4,795.32000	4.79532	4,737,660	18.96	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			3,913.66000	3.91366	3,926,380	18.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			4,767.40000	4.76740	4,709,870	18.97	0.00	0	
Total R214 Option												0.00	0	
Total For R214												1,114,621,396.65	16,957	17,91
Total for Bond												29,872,966,168.45	326,956	1,588,62
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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			758.50300	758.50300	757.28800	757.28800			75,850,300.00	10	
GOVI On 05/08/2021 GOVI			766.72500	766.72500	765.51100	765.51100			92,007,000.00	12	95
GOVI On 04/11/2021 GOVI			775.47000	775.47000	774.24800	774.24800			0.00	0	
GOVI On 03/02/2022 GOVI			784.64200	784.64200	783.40900	783.40900			0.00	0	
Total GOVI Future									167,857,300.00	22	95
GOVI On 06/05/2021 GOVI	678.68	Call			786,080.00000	78.60800	798,230,000		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			785,980.00000	78.59800	798,130,000		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			786,180.00000	78.61800	798,330,000		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	719.13	Call			463,810.00000	46.38100	475,950,000		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			463,710.00000	46.37100	475,850,000		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			463,610.00000	46.36100	475,750,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000		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			458,280.00000	45.82800	470,500,000		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			458,480.00000	45.84800	470,700,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			458,380.00000	45.83800	470,600,000		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			93,510.00000	9.35100	81,180,000		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			93,310.00000	9.33100	80,980,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			93,410.00000	9.34100	81,080,000		0.00	0	
Total GOVI Option									0.00	0	
Total For GOVI									167,857,300.00	22	95
Total for GOVI									167,857,300.00	22	95
AL37 On 06/05/2021 Index Future			786.58400	786.58400	785.71900	785.71900			0.00	0	
AL37 On 05/08/2021 Index Future			795.11100	795.11100	794.25100	794.25100			0.00	0	
AL37 On 04/11/2021 Index Future			804.18000	804.18000	803.31600	803.31600			0.00	0	
AL37 On 03/02/2022 Index Future			813.69100	813.69100	812.82100	812.82100			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 06/05/2021 Index Future			873.86200	873.86200	871.97200	871.97200				0.00	0	
AL7T On 05/08/2021 Index Future			883.33500	883.33500	881.44000	881.44000				0.00	0	
AL7T On 04/11/2021 Index Future			893.41000	893.41000	891.50000	891.50000				0.00	0	
AL7T On 03/02/2022 Index Future			903.97700	903.97700	902.04900	902.04900				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 06/05/2021 Index Future			767.52000	767.52000	766.30800	766.30800				153,504,000.00	20	27
ALBI On 05/08/2021 Index Future			775.84000	775.84000	774.62900	774.62900				155,168,000.00	20	13
ALBI On 04/11/2021 Index Future			784.68900	784.68900	783.47000	783.47000				0.00	0	
ALBI On 03/02/2022 Index Future			793.97000	793.97000	792.74100	792.74100				0.00	0	
Total ALBI Future										308,672,000.00	40	41
Total For ALBI										308,672,000.00	40	41
IGOV On 06/05/2021 Index Future			286.44800	286.44800	286.60500	286.60500				0.00	0	40
IGOV On 05/08/2021 Index Future			289.62500	289.62500	289.78800	289.78800				0.00	0	48
IGOV On 04/11/2021 Index Future			292.99800	292.99800	293.16600	293.16600				0.00	0	
IGOV On 03/02/2022 Index Future			296.53300	296.53300	296.70500	296.70500				0.00	0	
Total IGOV Future										0.00	0	88
Total For IGOV										0.00	0	88
Total for Index										308,672,000.00	40	1,37
JIBAR f On 19/05/2021 Jibar Future			3.68500	96.31500	3.68500	96.31500				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.68500	96.31500	3.68500	96.31500				0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.70000	96.30000	3.70000	96.30000				0.00	0	
JIBAR f On 18/08/2021 Jibar Future			3.71000	96.29000	3.72000	96.28000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.72500	96.27500	3.73500	96.26500				0.00	0	30,00
JIBAR f On 20/10/2021 Jibar Future			3.78000	96.22000	3.79000	96.21000				0.00	0	
JIBAR f On 15/12/2021 Jibar Future			3.88000	96.12000	3.89000	96.11000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.02500	95.97500	4.03500	95.96500				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.37500	95.62500	4.38000	95.62000				0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.54000	95.46000	4.54000	95.46000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.88500	95.11500	4.86500	95.13500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.05500	94.94500	5.03500	94.96500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.69000	90.69000	90.69000	90.69000				0.00	0	4
Total 5Y STND Future										0.00	0	4

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 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										30,349,495,468.45	327,018	1,621,4£
ABCPI3 On 07/12/2023 Spot Bond			3.38000	307.03321	3.38000	306.97016				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.64747				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.02805				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.18243	9.65000	103.15572				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.95176				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.67353				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.49720				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.05029				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.05268				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.58221				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN24 On 30/05/2024 Spot Bond					0.00000	103.00339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.08508				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.19136				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.77295				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.96368				0.00	0	500,000,00
Total ABFN27 SPOT										0.00	0	500,000,00
Total For ABFN27										0.00	0	500,000,00
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.51229				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.63979				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.62003				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.95623				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.48001				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.46106				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.21992				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.38393				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.74041				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.71259				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.01881				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.81384				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.09549				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.34530				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.59980				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.19925				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.20490				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.20900				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.51751				0.00	0	
Total ABFN46 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 ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.78249				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.82175				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.40591				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.41730				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.49206				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.44417				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.13702				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.53353				0.00	44,000,000,000	22,000,000,000
Total ABJ02 SPOT										0.00	44,000,000,000	22,000,000,000
Total For ABJ02										0.00	44,000,000,000	22,000,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	101.43854				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.98817				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.47000	3.47000	3.47000	147.24209				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	87.68159	100.00000	87.50685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.76500	6.76500	6.76500	140.14421			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.57202	100.00000	19.52673			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABKS1 On 04/04/2026 Spot Bond					0.00000	100.69031			0.00	0	80,000,00
Total ABKS1 SPOT									0.00	0	80,000,00
Total For ABKS1									0.00	0	80,000,00
ABN61 On 31/01/2025 Spot Bond			2.36500	2.36500	2.36500	150.34300			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.68000	3.68000	3.68000	195.04691			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	223.87510			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.29000	6.29000	6.29000	103.74640			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.23000	7.23000	7.23000	118.64217			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.79000	109.35207	4.79000	109.33778			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.82000	111.79442	4.82000	111.77971		1,746,768,000,000.00	362,400,000	191,200,00	
Total ABS15 SPOT								1,746,768,000,000.00	362,400,000	191,200,00	
Total For ABS15								1,746,768,000,000.00	362,400,000	191,200,00	
ABS16 On 11/11/2025 Spot Bond			6.79500	118.71498	6.79500	118.69307		0.00	0	0	
Total ABS16 SPOT								0.00	0	0	
Total For ABS16								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			8.00500	118.16443	8.00500	118.13881				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			5.26000	111.14675	5.26000	111.13106				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.48500	106.90287	7.48500	106.88152				0.00	0	30,000,00
Total ABS7 SPOT										0.00	0	30,000,00
Total For ABS7										0.00	0	30,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.00220	100.00000	10.97798				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.76000	319.14898	1.76000	319.09744				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.87000	171.50037	0.87000	171.47681				0.00	0	10,000,00
Total ABSI4 SPOT										0.00	0	10,000,00
Total For ABSI4										0.00	0	10,000,00
ABX01 On 10/07/2024 Spot Bond			10.10500	10.10500	10.10500	105.46691				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.65505				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.63497				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.61010				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.61314				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.18087				0.00	0	
Total ACL185 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 ACL185										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.63322				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.63322				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.65033				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.65033				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 On 30/01/2023 Spot Bond					0.00000	159.35811				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	162.05569				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 On 20/12/2023 Spot Bond					0.00000	100.60107				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.59703				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.58195				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.96597				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.95119				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.17836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.20957				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.04196				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.09927				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.18377				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.61508				0.00	0	50,000,0€
Total AGT01 SPOT										0.00	0	50,000,0€
Total For AGT01										0.00	0	50,000,0€
AGT02 On 28/11/2024 Spot Bond					0.00000	103.85408				0.00	0	60,000,0€
Total AGT02 SPOT										0.00	0	60,000,0€
Total For AGT02										0.00	0	60,000,0€
AGT03 On 05/06/2025 Spot Bond					0.00000	101.70710				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.55243				0.00	0	500,000,0€
Total AGT04 SPOT										0.00	0	500,000,0€
Total For AGT04										0.00	0	500,000,0€
AHF2A On 18/07/2021 Spot Bond					0.00000	100.14749				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.14749				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.17184				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.14346				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.14210				0.00	0	400,000,00
Total AHF3A6 SPOT										0.00	0	400,000,00
Total For AHF3A6										0.00	0	400,000,00
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.15701				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.17190				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.22052				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.23534				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.05727				0.00	0	1,400,000,00
Total AHF5A1 SPOT										0.00	0	1,400,000,00
Total For AHF5A1										0.00	0	1,400,000,00
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.97371				0.00	0	20,000,00
Total AHF5A2 SPOT										0.00	0	20,000,00
Total For AHF5A2										0.00	0	20,000,00
AHF5A: On 21/08/2023 Spot Bond			5.98000	110.10371	5.98000	110.08579				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.02778				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.09985				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.01703				0.00	0	
Total AHF5D1 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 AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.18159				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.42215				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.02771				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.09977				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.60367				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.95565				0.00	155,800,000	77,900,000
Total AHF7A1 SPOT										0.00	155,800,000	77,900,000
Total For AHF7A1										0.00	155,800,000	77,900,000
AHF7B On 21/08/2025 Spot Bond					0.00000	101.06376				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.13582				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.74752				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.71000	109.15911	6.71000	109.13932				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.21000	109.41878	7.21000	109.39738				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.60500	95.31523	11.60500	95.28554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.95000	171.33650	5.95000	171.28952				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.18038				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.43805				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.77781				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.98362				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.25254				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.90435				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.17098				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.54248				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.74024				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.15352				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN02: On 07/12/2033 Spot Bond			4.72000	239.18200	4.72000	239.12424				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.73500	216.06324	4.73500	216.01096				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			1.85000	170.25720	1.85000	170.22924				0.00	0	50,000,00
Total ASN137 SPOT										0.00	0	50,000,00
Total For ASN137										0.00	0	50,000,00
ASN14: On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	99.19774				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	99.91959				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	99.92421				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.89500	170.20048	1.89500	170.17233				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.28382				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.95167				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.57000	184.61381	4.57000	184.57011				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.83179				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.07410				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	100.71366				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	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.70261				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.49525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN194 On 31/01/2038 Spot Bond			4.91000	106.74392	4.91000	106.71753				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.54980				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.55805				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.60806				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2021 Spot Bond					0.00000	101.24967				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	101.41500				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	100.91983				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.83931				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.70061				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.54902				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	101.12586				0.00	0	30,000,00
Total ASN278 SPOT										0.00	0	30,000,00
Total For ASN278										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/08/2048 Spot Bond					0.00000	101.04939				0.00	0	30,000,00
Total ASN279 SPOT										0.00	0	30,000,00
Total For ASN279										0.00	0	30,000,00
ASN28: On 21/08/2023 Spot Bond					0.00000	101.02418				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.73761				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.55980				0.00	0	10,000,00
Total ASN291 SPOT										0.00	0	10,000,00
Total For ASN291										0.00	0	10,000,00
ASN30: On 20/12/2023 Spot Bond					0.00000	100.59504				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.76078				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.00500	4.00500	4.00500	104.03207				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			4.95500	4.95500	4.95500	94.29459				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.56363				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.64325				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.24861				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.56785				0.00	0	
Total ASN335 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 ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.02000	105.23545	5.02000	105.20911				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.60506				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.54975				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58085				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.57992				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.57992				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.91969				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.69547				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.56883				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.58994				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	99.99997				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.69640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.69640				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.68649				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.57386				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.93758				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.65706				0.00	0	30,000,00
Total ASN399 SPOT										0.00	0	30,000,00
Total For ASN399										0.00	0	30,000,00
ASN399 On 20/12/2024 Spot Bond					0.00000	100.56983				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.67032				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.82018				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 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	104.67991				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 17/06/2021 Spot Bond					0.00000	100.58742				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 17/06/2021 Spot Bond					0.00000	100.58742				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.53445				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.55144				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.72058				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.57413				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.64738				0.00	0	400,000,00
Total ASN459 SPOT										0.00	0	400,000,00
Total For ASN459										0.00	0	400,000,00
ASN46: On 17/07/2023 Spot Bond					0.00000	100.18387				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.18563				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	101.59424				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	100.80505				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	102.25694				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	101.74628				0.00	0	
Total ASN470 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 ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.99993				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.99987				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	100.76929				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	101.52555				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47 On 11/08/2021 Spot Bond					0.00000	101.07426				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.58776				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.70052				0.00	0	100,000,00
Total ASN480 SPOT										0.00	0	100,000,00
Total For ASN480										0.00	0	100,000,00
ASN48 On 25/05/2021 Spot Bond					0.00000	100.81959				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	101.29200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.70300				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.58575				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	100.74769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.72822				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.38469				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.64132				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.61068				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.61068				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.57071				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	103.19401	9.00000	103.18082				0.00	0	30,000,00
Total ASN508 SPOT										0.00	0	30,000,00
Total For ASN508										0.00	0	30,000,00
ASN50: On 21/12/2026 Spot Bond			8.18000	102.90465	8.18000	102.89101				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	102.96819	8.36000	102.95463				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	102.96819	8.36000	102.95463				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.21199	9.10000	102.18687				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52 On 31/07/2024 Spot Bond			11.05000	102.67959	11.05000	102.64909				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.66763	11.00000	102.63726				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	100.87557				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.54792	10.50000	102.51895				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.54792	10.50000	102.51895				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.40186				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.98556				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.12553				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.57188	10.60000	102.54262				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	103.46058	10.47000	102.51183				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	102.52997	10.55000	102.50052				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	99.92734				0.00	0	
Total ASN560 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 ASN560										0.00	0	
ASN56: On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	101.03934				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	101.06221				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	101.06221				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	100.98738				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	100.89643				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	100.93123				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.04597				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.02572				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	100.89362				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	100.86654				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	100.88008				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	100.88008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN573 On 13/02/2023 Spot Bond					0.00000	100.70244				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.54977				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.69020				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.70249				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN582 On 14/11/2022 Spot Bond					0.00000	100.90340				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.71784				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	100.78449				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.88324				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.67276				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN592 On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	100.37144				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59 On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.35863				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	100.93683	9.22000	102.21538				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.29034				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.21701				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59 On 16/07/2021 Spot Bond			4.69500	4.69500	4.69500	100.16722				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59 On 22/07/2021 Spot Bond					0.00000	100.08795				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.09541				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.09202				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.12984				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60 On 29/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN61 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN610 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 ASN610										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.98000	104.67544	4.98000	104.66146				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.91344	9.30000	100.88852				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.73111				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.19135				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.99134				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.96815				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.41792				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.25500	100.04625	6.25500	100.02941				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.10833				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.02614				0.00	0	10,000,00
Total BAW35 SPOT										0.00	0	10,000,00
Total For BAW35										0.00	0	10,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.26192				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.50114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.65568				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.18000	8.18000	8.18000	106.14778				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.72305				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.71500	10.71500	10.71500	106.43589				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.59730				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.58645				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.57470				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.57483				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.58258				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.93848				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.67529				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.65994				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.69492				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.67477				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.69431				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.65496				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.69415				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.65572				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.69442				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.67488				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.77321				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.79185				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.79185				0.00	0	
Total BAYB14 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 BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.79185				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.81166				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	100.79253				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.12073				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.83169				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.84996				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.66000	7.66000	7.66000	102.68874				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.91046				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.28710				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.40569				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.83970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.98000	107.92804	6.98000	107.90791				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.13671				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	99.91868				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.88000	99.90585	6.88000	99.88703				0.00	0	70,000,00
Total BGL11 SPOT										0.00	0	70,000,00
Total For BGL11										0.00	0	70,000,00
BGL12 On 20/08/2021 Spot Bond					0.00000	102.21056				0.00	460,000,000	460,000,00
Total BGL12 SPOT										0.00	460,000,000	460,000,00
Total For BGL12										0.00	460,000,000	460,000,00
BGL13 On 20/08/2021 Spot Bond			5.98000	103.96233	5.98000	103.94561				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.36083				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.82462				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.29912				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.59012				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.12739				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL19 On 29/09/2024 Spot Bond					0.00000	103.95050				0.00	0	41,000,00
Total BGL19 SPOT										0.00	0	41,000,00
Total For BGL19										0.00	0	41,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	105.14099				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.96666				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.05210				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.27624				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.72000	113.45482	5.72000	113.43715				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.64349				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.88593				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.96921				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.07564				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.98313				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.29907				0.00	0	
Total BNPP02 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 BNPP02										0.00	0	
BNPP0: On 21/02/2023 Spot Bond					0.00000	100.01800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	96.89700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	65.76200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 11/08/2021 Spot Bond					0.00000	100.96609				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.04204				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.49294				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.94003				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.64212				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.67485				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	100.20147				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	99.94806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	99.94372				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.22871				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.24622				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	99.95053				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	99.94802				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	99.94584				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.27546				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ21 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	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.49495				0.00	0	2,500,000,00
Total BWZJ24 SPOT										0.00	0	2,500,000,00
Total For BWZJ24										0.00	0	2,500,000,00
CBL26 On 06/05/2021 Spot Bond			4.58000	105.47559	4.58000	105.46236				0.00	0	40,000,00
Total CBL26 SPOT										0.00	0	40,000,00
Total For CBL26										0.00	0	40,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.98400				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL29 On 30/04/2024 Spot Bond					0.00000	99.79511				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.15500	115.00591	7.15500	114.98370				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.40500	115.94963	7.40500	115.92646				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.03500	111.60594	8.03500	111.58204				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.45500	106.16834	9.45500	104.65889				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.91452				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.78030				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.98108				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.23307				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.32121				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.06945				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.07738				0.00	0	
Total CGR51 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 CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.25322				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.46217	3.14000	160.35039				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.82000	1.82000	1.82000	160.54676				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	110.56666	4.77000	106.79400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	102.34400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.20653				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.75000	110.98379	6.75000	110.96377				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 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	
CLN36 On 20/03/2024 Spot Bond			8.70700	112.13179	8.70700	118.86900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.85943				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.04711				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.31477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	100.11079	10.98000	100.08171				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	112.18800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	117.91839	6.50000	113.77900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.89400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.59502				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.17521				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.16524				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 24/05/2021 Spot Bond			5.47500	105.29344	5.47500	105.27771				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			1.82000	170.29503	1.82000	170.26722				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.06500	136.63780	5.06500	136.60345				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.50500	134.54112	5.50500	134.50570				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN456 On 20/12/2021 Spot Bond					0.00000	102.07600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.15331				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.17665				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.27556				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.18000	104.52041	6.18000	104.50311				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.11963				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.64732				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.91007				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.27721				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.04600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	69.79842	100.00000	69.64223				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	101.20550				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.17541				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.34337				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.67500	106.22724	5.67500	106.21090				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	105.20414	10.16000	105.74400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.98000	106.06064	5.98000	106.04337				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.90598				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.69458				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.99222				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.38000	112.50210	6.38000	112.48290				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.11025				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.04591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.28311				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.29912				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.66323				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.75449				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.93692				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.81121				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.76079				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.22240	9.96000	101.19568				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.00000	10.01000	99.97317				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.07566				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.16608	9.60000	103.69006				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 12/03/2023 Spot Bond					0.00000	100.75286				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.89869				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 13/05/2021 Spot Bond					0.00000	101.13522				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	101.27909	9.20000	101.25435				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	99.98559				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	100.51124				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	102.52200				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond					0.00000	101.98863				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52(On 29/11/2021 Spot Bond					0.00000	101.34903				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	100.75286				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	100.64535				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	100.16510				0.00	0	
Total CLN534 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 CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.88500	107.95032	8.88500	107.92440				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.89307				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.04301				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.18809				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	135.01800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.93590				0.00	0	28,546,990,00
Total CLN542 SPOT										0.00	0	28,546,990,00
Total For CLN542										0.00	0	28,546,990,00
CLN542 On 17/01/2024 Spot Bond					0.00000	100.18404				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.35500	108.88514	8.35500	108.86052				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.40500	106.31687	8.40500	106.29309				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.49500	110.89444	8.49500	110.86895				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	303.68709				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 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	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.20758				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.17069				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.02249				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.20834				0.00	0	8,000,000,00
Total CLN559 SPOT										0.00	0	8,000,000,00
Total For CLN559										0.00	0	8,000,000,00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.14900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.23831				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	104.55898	10.19000	104.59982				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.35500	111.43367	8.35500	111.40848				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	99.83507				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.94659				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 17/01/2024 Spot Bond					0.00000	102.41366				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.89461				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.16462				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.27891				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.32260				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.58500	109.80133	8.58500	109.77582				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.23303				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	101.34945				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.17093				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.71470				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.70551				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.15815				0.00	0	
Total CLN578 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 CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.38808				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.21150				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.87959				0.00	0	55,000,000.00
Total CLN582 SPOT										0.00	0	55,000,000.00
Total For CLN582										0.00	0	55,000,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.82768				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.14346				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.85540				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.25475				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.79856				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.64756				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.66362				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.81217				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.59666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.48500	141.62139	3.48500	113.79886				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.00504				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.47180				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.00504				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	103.93513				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.36627				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.72774				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.66362				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.66362				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.73200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.98185				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	101.17301				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.10848				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.29173				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.16376				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.01839				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.00000	9.32000	99.97498				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.02763				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.71412				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.81148				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.98242				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	100.87951				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.49973				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.22600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.25253				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.68046				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.85538				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.01340				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.01341				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.01233				0.00	0	500,000,00
Total CLN622 SPOT										0.00	0	500,000,00
Total For CLN622										0.00	0	500,000,00
CLN622 On 20/12/2024 Spot Bond					0.00000	91.35500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.04382				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.00000	107.22635	6.00000	107.20884				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.23602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.33268				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.26500	61.77693	12.26500	82.70529				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.94118				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.05500	103.37044	9.05500	103.34515				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.23037				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.95692				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.40369				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.20545				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.79280				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.97360				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.22472				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/02/2022 Spot Bond					0.00000	101.35439				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	101.07731				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.33769				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.14430				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.97901				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.65104				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	99.99979				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.65218				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.22472				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.90353				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.22472				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.97971				0.00	0	
Total CLN651 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 CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.22472				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	99.88400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.72060				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.34596				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.32948				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.09900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	96.52100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	110.95000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	132.66900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.28460				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.43804				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.47319				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.51077				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.54327				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.96465				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.35651				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.77918				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.04565	141.64319	4.04565	115.08387				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.04565	141.64319	4.04565	115.08462				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.91384				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.38474				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.46002				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN678 On 02/06/2021 Spot Bond					0.00000	101.53532				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.59496				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.25675				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.40921				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.74772				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.56887				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.58496				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.19971				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.67641				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.69539				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.69513				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.61004				0.00	0	
Total CLN690 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 CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.49858				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.61009				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.49223				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	100.40618				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.75154				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.28766				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.71927				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.41178				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.81843				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.04895				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.17855				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.54068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.71269				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.87170				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.24733				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.49765				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.73996				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.59579				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.29047				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.53951				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.67335				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	101.01485				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.59981				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN715 On 21/06/2025 Spot Bond					0.00000	100.59981				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.59981				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.30592				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.48936				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.66661				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.27983				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.60957				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.79583				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.33640				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.55059				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.55059				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.55059				0.00	0	
Total CLN726 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 CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.56064				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.56064				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.56064				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.89838				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.96487				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.62144				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.67995				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.33702				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.53042				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.36044				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.37682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	100.79400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.08169				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.16947				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.13167				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.66000	102.70984	7.66000	102.68874				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.13882				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.38000	114.10321	7.38000	114.08050				0.00	0	13,000,000,00
Total COJ05 SPOT										0.00	0	13,000,000,00
Total For COJ05										0.00	0	13,000,000,00
COJ08 On 22/06/2026 Spot Bond			9.50500	111.82526	9.50500	111.79674				0.00	0	25,000,00
Total COJ08 SPOT										0.00	0	25,000,00
Total For COJ08										0.00	0	25,000,00
COJG0 On 09/06/2024 Spot Bond			6.16000	115.17927	6.16000	115.16007				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			6.81500	104.74066	6.81500	104.72148				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.91500	102.14097	9.91500	102.11397				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										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
COT03 On 05/06/2028 Spot Bond			10.00500	101.05261	10.00500	101.02551				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			9.18000	9.18000	9.18000	110.20202				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	101.03005				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.61003				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.58970				0.00	60,000,000	30,000,00
Total DENG87 SPOT										0.00	60,000,000	30,000,00
Total For DENG87										0.00	60,000,000	30,000,00
DENG8 On 28/09/2023 Spot Bond					0.00000	101.33488				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.96582				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.98247				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.79982				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.61456				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.51208				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.81624				0.00	0	
Total DNG103 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 DNG103										0.00	0	
DOL01: On 20/12/2021 Spot Bond					0.00000	101.39520				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.95744				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.96723				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.75500	8.75500	8.75500	109.70335				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.47966				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.03679				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.93000	103.68954	5.93000	103.67283				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.29500	108.00212	6.29500	107.98362				0.00	0	11,990,80
Total DV23 SPOT										0.00	0	11,990,80
Total For DV23										0.00	0	11,990,80
DV23/R On 27/02/2023 Spot Bond			100.00000	31.91656	100.00000	31.84514				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.91656	100.00000	31.84514				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.85000	111.68283	5.85000	111.66505				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.87324	9.69000	101.84663				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.87324	9.69000	101.84663				0.00	0	
Total DV24/R2023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.59500	94.40374	11.59500	94.37435			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.95134	10.10000	101.92360			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.95134	10.10000	101.92360			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.88278			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.21002			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	100.18019			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.23857			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.43682			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.02270			0.00	0	200,000,00
Total DVF25 SPOT									0.00	0	200,000,00
Total For DVF25									0.00	0	200,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.30029			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.77886			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.75884			0.00	0	
Total DVFB21 SPOT									0.00	0	
Total For DVFB21									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/05/2024 Spot Bond					0.00000	98.30809				0.00	500,000,000	500,000,000
Total DVFB25 SPOT										0.00	500,000,000	500,000,000
Total For DVFB25										0.00	500,000,000	500,000,000
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.29218				0.00	0	0
Total DVFB26 SPOT										0.00	0	0
Total For DVFB26										0.00	0	0
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.98740				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.10285				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB29 On 31/01/2027 Spot Bond					0.00000	99.98649				0.00	0	0
Total DVFB29 SPOT										0.00	0	0
Total For DVFB29										0.00	0	0
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.10886				0.00	0	0
Total DVFB30 SPOT										0.00	0	0
Total For DVFB30										0.00	0	0
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.16283				0.00	0	0
Total DVFB31 SPOT										0.00	0	0
Total For DVFB31										0.00	0	0
E175 On 01/08/2021 Spot Bond			4.51000	105.53724	4.51000	105.52436				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			5.38500	104.90437	5.38500	104.88922				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			6.29000	110.73844	6.29000	110.71981				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.98000	106.89876	4.98000	106.87236				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.91000	94.66995	4.91000	94.64655				0.00	0	0
Total EL037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	132.94124	2.25000	132.91797				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.84000	142.01467	3.84000	141.98365				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.85300	129.97437	3.85300	129.94593				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.89500	125.96265	3.89500	125.93496				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.62000	110.34747	4.62000	110.32113				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.88000	96.66911	4.88000	96.64530				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.94124	2.25000	132.91797				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	148.27406				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	145.90614				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	112.54497				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.60141				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	111.88346				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.20136				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.36441				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.71725				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.57791				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	99.53138				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.07500	102.41094	9.07500	102.38584				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			11.19500	11.19500	11.19500	98.60084				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.54500	11.54500	11.54500	97.60844				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM06 On 23/06/2025 Spot Bond			9.15500	107.29053	9.15500	105.57194				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.15500	9.15500	9.15500	106.65637				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.72000	11.72000	11.72000	80.37943				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.66500	10.66500	10.66500	103.85397				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.72000	11.72000	11.72000	98.32521				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.91134				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.87326				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.73355				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.75479				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.68413				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.70711				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.89121				0.00	0	
Total EPF020 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 EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.91984				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	101.14748				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.69646				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.81890				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.84215				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.19268				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.78892				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	99.98584				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.05642				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.00788				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.13402				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.01758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.06608				0.00	0	30,000,00
Total ERSA25 SPOT										0.00	0	30,000,00
Total For ERSA25										0.00	0	30,000,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.99239				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.96907				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.11457				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.65000	109.71114	5.65000	109.69425				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	102.59388	10.00000	102.56623				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.22500	99.09688	8.22500	99.07505				0.00	0	2,542,492,50
Total ES26 SPOT										0.00	0	2,542,492,50
Total For ES26										0.00	0	2,542,492,50
ES26/R On 02/04/2026 Spot Bond			7.85000	100.59080	7.85000	100.56963				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.56000	74.53812	11.57500	74.43681				0.00	0	2,344,607,80
Total ES33 SPOT										0.00	0	2,344,607,80
Total For ES33										0.00	0	2,344,607,80
ES33/R On 15/09/2033 Spot Bond			7.50000	100.92460	7.50000	100.90441				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.03500	73.26820	12.03500	73.24481				0.00	0	5,277,416,60
Total ES42 SPOT										0.00	0	5,277,416,60
Total For ES42										0.00	0	5,277,416,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	100.11379	8.50000	100.09102				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.77438				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.76892				0.00	0	30,000,00
Total EXX05 SPOT										0.00	0	30,000,00
Total For EXX05										0.00	0	30,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.60504				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.19569				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.97365				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.06601				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.11582				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.48597				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.96086				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.04850				0.00	0	
Total FRB13 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 FRB13									0.00	0	
FRB14 On 02/06/2021 Spot Bond			4.88000	4.88000	4.88000	104.52485			0.00	0	
Total FRB14 SPOT									0.00	0	
Total For FRB14									0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.89645			0.00	0	
Total FRB17 SPOT									0.00	0	
Total For FRB17									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.64923			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.41751			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.63970			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.44092			0.00	0	30,000,00
Total FRB24 SPOT									0.00	0	30,000,00
Total For FRB24									0.00	0	30,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.17795			0.00	0	50,000,00
Total FRB25 SPOT									0.00	0	50,000,00
Total For FRB25									0.00	0	50,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.98170			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.85500	109.50576	8.85500	109.47970			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.69409			0.00	1,000,000,000	1,520,000,00
Total FRB28 SPOT									0.00	1,000,000,000	1,520,000,00
Total For FRB28									0.00	1,000,000,000	1,520,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	100.16404			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.05500	100.64358	8.05500	100.62186				0.00	0	10,000,00
Total FRB30 SPOT										0.00	0	10,000,00
Total For FRB30										0.00	0	10,000,00
FRBI22 On 31/01/2022 Spot Bond			0.87500	171.49399	0.87500	171.47041				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.22000	315.64843	2.22000	315.59352				0.00	0	10,000,00
Total FRBI23 SPOT										0.00	0	10,000,00
Total For FRBI23										0.00	0	10,000,00
FRBI25 On 31/01/2025 Spot Bond			2.33000	2.33000	2.33000	150.53139				0.00	0	40,000,00
Total FRBI25 SPOT										0.00	0	40,000,00
Total For FRBI25										0.00	0	40,000,00
FRBI28 On 31/03/2028 Spot Bond			3.63000	195.69667	3.63000	195.65528				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.95000	3.95000	3.95000	104.44424				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	214.22798				0.00	0	10,000,00
Total FRBI33 SPOT										0.00	0	10,000,00
Total For FRBI33										0.00	0	10,000,00
FRBI46 On 31/03/2046 Spot Bond			5.62000	83.78688	5.62000	83.76470				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.12000	92.50249	5.12000	92.47910				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.15000	6.15000	6.15000	81.07425				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.23000	6.23000	6.23000	80.28197				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	143.53621				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	97.39688				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			1.93000	170.15638	1.93000	170.12807				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.79000	169.07890	2.79000	169.04679				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.41417				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.70883				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.90593				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	101.00687				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	103.34822				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	99.98507				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.32826				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.98267				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.66037				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.21219				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.58549				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.62971				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.28703				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.57694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.78907				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.13536				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.15532				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.76071				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.59398				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.85314				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.16844				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.46116				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.87143				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.88211				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.56483				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	100.64823				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.71053				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	98.89782				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.76109				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	99.98486				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	98.27639				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	100.71038				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	100.72653				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	100.65510				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	100.34124				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 20/12/2022 Spot Bond					0.00000	101.01906				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32(On 30/09/2022 Spot Bond					0.00000	100.41626				0.00	0	
Total FRC327 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 FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.90659				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.14664				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.20374				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.06716				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	108.18245				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.37753				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.79858				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.34513				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.53596				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.83883				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.95355				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.58997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.21886				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	99.94589				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.76235				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.80502				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	99.98274				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	99.98371				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	99.98547				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.05030				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.42989				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	99.98343				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.46214				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/07/2023 Spot Bond					0.00000	99.98340				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	99.98367				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	99.98344				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	99.98851				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.79000				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	99.98412				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	99.98434				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.44392				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.76458				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.35032				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.36855				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.57000	2.57000	2.57000	169.32231				0.00	0	
Total FRC66 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 FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.51000	2.51000	2.51000	169.39758				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.49000	2.49000	2.49000	169.42268				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.45000	99.27797	4.45000	99.25485				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.81000	108.13791	4.81000	108.11147				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.24214				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.87027				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.51457				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.19629				0.00	0	400,000,00
Total FRJ23 SPOT										0.00	0	400,000,00
Total For FRJ23										0.00	0	400,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.06740				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.07674				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.06029				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.50523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.07348				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.30800	4.30800	4.30800	96.37408				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	109.24239				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.49827				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.01966				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.87000	107.29892	4.87000	107.27250				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.67000	217.43886	4.67000	217.38661				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.01000	105.37152	5.01000	105.34518				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	216.75037				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.21500	145.88039	3.21500	145.85102				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	125.08736	3.70500	125.06052				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS119 On 31/01/2038 Spot Bond			4.81000	108.13791	4.81000	108.11147				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.82000	214.28033	4.82000	214.22798				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.87000	213.23988	4.87000	213.18751				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.74500	118.96006	2.74500	148.31522				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.90000	212.61858	4.90000	212.56620				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.01000	105.37152	5.01000	105.34518				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.38000	186.79511	4.38000	186.75184				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.76000	95.73088	5.76000	95.70503				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.27000	188.07137	4.27000	188.02836				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.33000	187.37400	4.33000	187.33084				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.41000	202.38654	5.41000	202.33392				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.71000	96.33933	5.71000	96.31344				0.00	0	
Total FRS134 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 FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.01000	5.01000	5.01000	105.34518				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.99000	105.64428	4.99000	105.61794				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.14000	189.59250	4.14000	189.54980				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.18000	206.92478	5.18000	206.87225				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.27000	188.07137	4.27000	188.02836				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.27000	188.07137	4.27000	188.02836				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.56000	184.72789	4.56000	184.68422				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.51500	144.33328	3.51500	144.30302				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.63000	170.53496	1.63000	170.50798				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.62000	184.04463	4.62000	184.00081				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.66000	183.59072	4.66000	183.54682				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.48500	144.48712	3.48500	144.45696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.13500	189.65127	4.13500	189.60859				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.67000	4.67000	4.67000	183.43351				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	18.49008				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.85434				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.19192				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.21126				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	100.65793				0.00	0	30,000,00
Total FRS180 SPOT										0.00	0	30,000,00
Total For FRS180										0.00	0	30,000,00
FRS18 On 27/09/2025 Spot Bond					0.00000	100.52448				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	157.31796				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS184 On 16/11/2023 Spot Bond					0.00000	174.69445				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	147.89297				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	162.85133				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	38.86462				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.11623				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.28659				0.00	0	30,000,00
Total FRS199 SPOT										0.00	0	30,000,00
Total For FRS199										0.00	0	30,000,00
FRS200 On 12/08/2025 Spot Bond					0.00000	101.18116				0.00	0	30,000,00
Total FRS200 SPOT										0.00	0	30,000,00
Total For FRS200										0.00	0	30,000,00
FRS201 On 06/08/2025 Spot Bond					0.00000	100.95227				0.00	0	30,000,00
Total FRS201 SPOT										0.00	0	30,000,00
Total For FRS201										0.00	0	30,000,00
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.23211				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.02438				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 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 FRS213										0.00	0	
FRS213 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.50948				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	100.65623				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	100.58997				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	99.97497				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 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	
FRS229 On 14/08/2027 Spot Bond					0.00000	101.18703				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.77342				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.02858				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	106.80296				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.54442				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 04/12/2022 Spot Bond					0.00000	101.08198				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
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	101.28315				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	101.77348				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.38861				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.24986				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	99.98851				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	99.98848				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	99.98856				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.80296				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	98.38145				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.15155				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.83756				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.61559				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.02000	2.02000	2.02000	317.11101				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.76000	319.14898	1.76000	319.09744				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.76000	1.76000	1.76000	319.09744				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.87000	171.50037	0.87000	171.47681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.87000	171.50037	0.87000	171.47681				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.25552				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.71000	101.14706	4.71000	101.12259				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.19000	72.68362	4.19000	109.07554				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.63500	2.63500	2.63500	148.89892				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.91500	2.91500	2.91500	147.41836				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.82000	2.82000	2.82000	311.09562				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.76000	4.76000	4.76000	106.45382			827,288,000,000.00		173,800,000	86,900,000
Total FRX23 SPOT									827,288,000,000.00		173,800,000	86,900,000
Total For FRX23									827,288,000,000.00		173,800,000	86,900,000
FRX24 On 10/12/2024 Spot Bond			6.10500	119.00739	6.10500	118.98774			0.00		0	
Total FRX24 SPOT									0.00		0	
Total For FRX24									0.00		0	
FRX25 On 26/07/2025 Spot Bond			6.65500	113.78503	6.65500	113.76446			0.00		0	
Total FRX25 SPOT									0.00		0	
Total For FRX25									0.00		0	
FRX26 On 01/10/2026 Spot Bond			7.18500	110.98584	7.18500	110.96444			0.00		0	116,961,900
Total FRX26 SPOT									0.00		0	116,961,900
Total For FRX26									0.00		0	116,961,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			7.29500	115.07054	7.29500	115.04814				0.00	0	40,000,00
Total FRX27 SPOT										0.00	0	40,000,00
Total For FRX27										0.00	0	40,000,00
FRX28 On 26/07/2028 Spot Bond			7.66500	116.05380	7.66500	116.02969				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.95500	107.12484	8.95500	107.09891				0.00	0	70,000,00
Total FRX30 SPOT										0.00	0	70,000,00
Total For FRX30										0.00	0	70,000,00
FRX31 On 21/02/2031 Spot Bond			9.27500	103.18861	9.27500	103.16277				0.00	0	430,000,00
Total FRX31 SPOT										0.00	0	430,000,00
Total For FRX31										0.00	0	430,000,00
FRX32 On 31/03/2032 Spot Bond			9.40000	108.39020	9.40000	108.36300				0.00	0	90,000,00
Total FRX32 SPOT										0.00	0	90,000,00
Total For FRX32										0.00	0	90,000,00
FRX45 On 14/04/2045 Spot Bond			11.13000	74.31861	11.13000	74.29662				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.76985				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.21583				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.91602				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.82044				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.87092				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.90157				0.00	0	
Total FS7A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.91058				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.05293				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.48747				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.85049				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.10441				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.89174				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.15954				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.08534				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.55000	112.73240	3.55000	112.70874				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.96557				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.13041				0.00	60,000,000	30,000,000
Total GRT11 SPOT										0.00	60,000,000	30,000,000
Total For GRT11										0.00	60,000,000	30,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	100.94982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.22773				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.86000	110.06872	5.86000	110.05135				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.28539				0.00	0	800,000,00
Total GRT19 SPOT										0.00	0	800,000,00
Total For GRT19										0.00	0	800,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.15910				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.80500	103.17616	8.80500	103.15187				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.18524				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.22457				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.64397				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.06022				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.59771				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.16911				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT28 On 10/12/2021 Spot Bond					0.00000	100.65835				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.68553				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.36638				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.82309				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.15086				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.40405				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.65479				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.70119				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.42642				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.98658				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.70524				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.77452				0.00	0	
Total GRT41 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 GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.95928				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.58336				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.55423				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.09822				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.10659				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.45203				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.44639				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.35741				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.90603				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.39339				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.83319				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.04836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.67055				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.84633				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.30582				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.94112				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.80343				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.77320				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.45555				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.42789				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.42006				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.36000	314.59266	2.36000	314.53675				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.71000	2.71000	2.71000	319.19933				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 28/08/2030 Spot Bond			10.16500	102.90548	10.16500	102.87731			016,500,000,000,000.00	100,000,000,000	50,020,000,00
Total HWAY30 SPOT									16,500,000,000,000.00	100,000,000,000	50,020,000,00
Total For HWAY30									16,500,000,000,000.00	100,000,000,000	50,020,000,00
HWAY3 On 28/02/2033 Spot Bond			4.78000	77.70417	4.78000	98.85680			0.00	0	11,300,000,00
Total HWAY33 SPOT									0.00	0	11,300,000,00
Total For HWAY33									0.00	0	11,300,000,00
HWAY3 On 31/07/2034 Spot Bond			11.67500	86.08690	11.67500	86.05992			817,250,000,000.00	70,000,000	12,620,000,00
Total HWAY34 SPOT									817,250,000,000.00	70,000,000	12,620,000,00
Total For HWAY34									817,250,000,000.00	70,000,000	12,620,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.29284	100.00000	11.26757			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.71500	85.35232	11.71500	85.32548			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	11.29175	100.00000	11.26649			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.33901			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.14432			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.83118			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.06500	151.99254	2.06500	151.96670			801,054,996,153,000.00	872,181,596,200	339,148,600,00
Total I2025 SPOT									1,054,996,153,000.00	872,181,596,200	339,148,600,00
Total For I2025									1,054,996,153,000.00	872,181,596,200	339,148,600,00
I2029 On 31/03/2029 Spot Bond			3.08000	111.23508	3.08000	111.21319			87,817,576,000,000.00	28,512,200,000	155,728,900,00
Total I2029 SPOT									17,817,576,000,000.00	28,512,200,000	155,728,900,00
Total For I2029									17,817,576,000,000.00	28,512,200,000	155,728,900,00
I2033 On 28/02/2033 Spot Bond			3.95000	104.48309	3.95000	104.46015			75,461,521,270,000.00	19,104,182,600	189,814,523,30
Total I2033 SPOT									15,461,521,270,000.00	19,104,182,600	189,814,523,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2033									5,461,521,270,000.00	19,104,182,600	189,814,523,30
I2038 On 31/01/2038 Spot Bond			4.12000	118.37439	4.11000	118.50430			371,330,656,000,000.00	90,128,800,000	339,204,231,50
Total I2038 SPOT									1,330,656,000,000.00	90,128,800,000	339,204,231,50
Total For I2038									1,330,656,000,000.00	90,128,800,000	339,204,231,50
I2046 On 31/03/2046 Spot Bond			4.10000	107.69993	4.10000	107.67578			151,689,750,000,000.00	36,997,500,000	300,508,289,40
Total I2046 SPOT									1,689,750,000,000.00	36,997,500,000	300,508,289,40
Total For I2046									1,689,750,000,000.00	36,997,500,000	300,508,289,40
I2050 On 31/12/2050 Spot Bond			4.12000	110.91942	4.12000	110.89436			199,345,808,188,000.00	48,384,904,900	262,985,029,40
Total I2050 SPOT									19,345,808,188,000.00	48,384,904,900	262,985,029,40
Total For I2050									19,345,808,188,000.00	48,384,904,900	262,985,029,40
IBL101 On 24/05/2022 Spot Bond			5.69500	5.69500	5.69500	107.36126			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.59002			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.48000	313.69124	2.48000	313.63446			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.88360			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.06584			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.92503			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.00230			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.46804			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.01557			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.23937				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.91219				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.21412				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.12921				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.87623				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.29454				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.98231				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.91931				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.78924				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.72024				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.87904				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL142 On 20/02/2022 Spot Bond					0.00000	100.87451				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.57498				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.36504				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.78343				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.81782				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.08455				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.89497				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.12306				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.09773				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.10091				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	101.09981				0.00	0	
Total IBL159 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 IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.12842				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.21192				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.21403				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.22174				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000.00	12,000,000,000	12,000,000,000	
Total IBL165 SPOT									10,000,000,000,000.00	12,000,000,000	12,000,000,000	
Total For IBL165									10,000,000,000,000.00	12,000,000,000	12,000,000,000	
IBL36 On 31/01/2022 Spot Bond			0.95000	0.95000	0.95000	171.37439			0.00	0	0	
Total IBL36 SPOT									0.00	0	0	
Total For IBL36									0.00	0	0	
IBL60 On 17/02/2024 Spot Bond			6.35000	111.89866	6.35000	111.87935			0.00	0	0	
Total IBL60 SPOT									0.00	0	0	
Total For IBL60									0.00	0	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.09860			0.00	0	0	
Total IBL65 SPOT									0.00	0	0	
Total For IBL65									0.00	0	0	
IBL67 On 31/01/2022 Spot Bond			1.27000	170.99112	1.27000	170.96576			0.00	0	40,000,000	
Total IBL67 SPOT									0.00	0	40,000,000	
Total For IBL67									0.00	0	40,000,000	
IBL78 On 25/11/2022 Spot Bond			4.77000	112.18692	4.77000	112.17232			0.00	0	0	
Total IBL78 SPOT									0.00	0	0	
Total For IBL78									0.00	0	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.04390			0.00	0	0	
Total IBL86 SPOT									0.00	0	0	
Total For IBL86									0.00	0	0	
IBL88 On 20/05/2021 Spot Bond			4.58000	104.89675	4.58000	104.88363			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	99.69714	100.00000	99.43886				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	101.01921				0.00	0	40,000,00
Total IBL89 SPOT										0.00	0	40,000,00
Total For IBL89										0.00	0	40,000,00
IBL95 On 12/09/2021 Spot Bond					0.00000	101.10943				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.48907				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.05500	108.68645	8.05500	108.66274				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.09500	112.11162	10.09500	112.31173				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.82018				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.62500	113.81396	8.62500	113.78756				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.01810				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.03573				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.90663				0.00	800,000,000	800,000,000
Total IDCG15 SPOT										0.00	800,000,000	800,000,000
Total For IDCG15										0.00	800,000,000	800,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.58020				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.17676				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.66137				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.14646				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.58368				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.01783				0.00	0	20,000,000
Total IDCG22 SPOT										0.00	0	20,000,000
Total For IDCG22										0.00	0	20,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.10305				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.66756				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.50500	107.14696	7.50500	107.12527				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.56496				0.00	0	
Total ING375 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 ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.44702				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.74081				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.16213				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.87911				0.00	0	400,000,00
Total INLV07 SPOT										0.00	0	400,000,00
Total For INLV07										0.00	0	400,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	101.11781				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.66762				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.55957				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.56961				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.31445				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.01035				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.21835				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.20645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.16214				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.18352				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.52002				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.89829				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.43002				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.72013				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.91879				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.12073				0.00	0	1,970,000,00
Total IPFG01 SPOT										0.00	0	1,970,000,00
Total For IPFG01										0.00	0	1,970,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.67376	2.75000	100.66616				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.03000	179.45199	5.03000	179.40731				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.37603				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV036 On 22/07/2021 Spot Bond					0.00000	100.69222				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.81506				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.37000	3.37000	3.37000	168.32404				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.85590				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.71000	102.68795	7.71000	102.66694				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.85343				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.71500	7.71500	7.71500	108.05539				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.97928				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.87000	170.23200	1.87000	170.20394				0.00	0	10,000,00
Total IV045 SPOT										0.00	0	10,000,00
Total For IV045										0.00	0	10,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.35036				0.00	0	222,000,00
Total IV046 SPOT										0.00	0	222,000,00
Total For IV046										0.00	0	222,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.68882				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.93000	180.55998	4.93000	180.51551				0.00	0	
Total IV19A 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 IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.45864				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.88000	102.08839	10.88000	102.05872				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.19500	106.96789	6.19500	106.94996				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.51594				0.00	0	222,000,00
Total IVC097 SPOT										0.00	0	222,000,00
Total For IVC097										0.00	0	222,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	100.52855				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.52014				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.22033				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.84500	104.56684	5.84500	104.55016				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.73933				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.28754				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.11389				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.29865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.97606				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.59198				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.84995				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.32241				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.39478				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.53967				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.07530				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.03864				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.92193				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	101.04671				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.67938				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.59987				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.17049				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.83525				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.44444				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.32827				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.05409				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.12928				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.69011				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.55614				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.62911	7.40000	102.60862				0.00	0	
Total IVC186 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 IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.87128				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.98323				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.10963				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.67797				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.93511				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.85951				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	99.77857				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.70131				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.62416				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.54713				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.49218				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.47022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.38599				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.30838				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.23089				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.15353				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.10000	4.10000	4.10000	98.99916				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.71567				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.70258				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.68000	102.26537	5.68000	102.24989				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.99518				0.00	0	30,000,00
Total KAP012 SPOT										0.00	0	30,000,00
Total For KAP012										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP013 On 24/05/2022 Spot Bond					0.00000	100.96089				0.00	0	2,500,000,00
Total KAP013 SPOT										0.00	0	2,500,000,00
Total For KAP013										0.00	0	2,500,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	100.14609				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.85809				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.71019				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.15962				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.23488				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.45491				0.00	0	5,000,000,00
Total KAP11 SPOT										0.00	0	5,000,000,00
Total For KAP11										0.00	0	5,000,000,00
KW01 On 31/10/2027 Spot Bond			8.59500	124.04385	8.59500	124.01501				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.70789				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.55756				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.66000	107.71197	6.66000	107.69259				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.73874				0.00	0	
Total LBK23 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 LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.68000	105.25913	8.68000	105.23469				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.55954				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.23500	97.09837	12.23500	97.06653				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.73000	103.79622	9.73000	103.76912				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.62973				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.10797				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.83988				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.37131				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.10994				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.67709				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.76175				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.58295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.19000	106.11959	6.19000	106.10192				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.45191				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.88036				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.45313				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.63903				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.86509				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.91224				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.53043				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.98001				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.30730				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.34173				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.48217				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.96464				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.99167				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.89685				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.10443				0.00	570,000,000	1,070,000,000
Total MBF061 SPOT										0.00	570,000,000	1,070,000,000
Total For MBF061										0.00	570,000,000	1,070,000,000
MBF06 On 07/06/2022 Spot Bond					0.00000	100.92804				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.85190				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.66541				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.83322				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.90113				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.77707				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.88772				0.00	0	
Total MBP040 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 MBP040										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.01235				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.59483				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.87144				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	101.21350				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.82197				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.41113				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.41956				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	101.27962				0.00	0	50,000,00
Total MBP050 SPOT										0.00	0	50,000,00
Total For MBP050										0.00	0	50,000,00
MBP05: On 12/03/2023 Spot Bond					0.00000	100.73927				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.44759				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			7.53500	7.53500	7.53500	115.93287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.48000	108.89219	5.48000	108.87593				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.65316				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.18013				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.51723				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.15500	108.61357	8.15500	108.58972				0.00	0	40,000,00
Total MML02 SPOT										0.00	0	40,000,00
Total For MML02										0.00	0	40,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.12020				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.40500	98.69801	8.40500	98.67885				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.25102				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.12646				0.00	230,000,000	320,000,00
Total MTN09 SPOT										0.00	230,000,000	320,000,00
Total For MTN09										0.00	230,000,000	320,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	100.89145				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.76019				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN12 On 04/06/2023 Spot Bond					0.00000	101.25018				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.97311				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.10489				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.14751				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.59769				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.78101				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.01507				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.76900				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.58275				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.85018				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.99984				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.10500	102.69819	8.10500	102.67565				0.00	0	
Total MTN23 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 MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.99979				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.19644				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
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	
MWAR0 On 22/11/2021 Spot Bond					0.00000	101.00940				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	101.00940				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.08145				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.08138				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.33515				0.00	0	990,00
Total N6C26 SPOT										0.00	0	990,00
Total For N6C26										0.00	0	990,00
N6D26 On 20/03/2026 Spot Bond					0.00000	101.13354				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.60013				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.77090				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.44216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.52260				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.67035				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.79577				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.91097				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.66000	107.50385	5.66000	107.48728			28,300,000,000,000.00	5,000,000,000	10,000,000,000	
Total NAM01 SPOT									28,300,000,000,000.00	5,000,000,000	10,000,000,000	
Total For NAM01									28,300,000,000,000.00	5,000,000,000	10,000,000,000	
NAM03 On 01/08/2023 Spot Bond			6.28000	110.26622	6.28000	110.24739			0.00	0	5,000,000,000	
Total NAM03 SPOT									0.00	0	5,000,000,000	
Total For NAM03									0.00	0	5,000,000,000	
NAM04 On 01/08/2026 Spot Bond			9.03500	108.59211	9.03500	108.56560			0.00	0	0	
Total NAM04 SPOT									0.00	0	0	
Total For NAM04									0.00	0	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.10432			0.00	0	0	
Total NBG01G SPOT									0.00	0	0	
Total For NBG01G									0.00	0	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.12487			0.00	0	0	
Total NBG02G SPOT									0.00	0	0	
Total For NBG02G									0.00	0	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.98701			0.00	0	0	
Total NBG03G SPOT									0.00	0	0	
Total For NBG03G									0.00	0	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.25068			0.00	0	0	
Total NBG04G SPOT									0.00	0	0	
Total For NBG04G									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG05 On 25/10/2024 Spot Bond					0.00000	100.03716				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.84500	111.27928	5.84500	111.26185				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.73000	103.89107	4.73000	103.87770				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.14500	104.64823	5.14500	104.63354				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.40500	112.05462	6.40500	112.03511			2,264,808,000,000.00		353,600,000	176,800,000
Total NBK16A SPOT									2,264,808,000,000.00		353,600,000	176,800,000
Total For NBK16A									2,264,808,000,000.00		353,600,000	176,800,000
NBK17 On 22/04/2026 Spot Bond			6.92500	112.77036	6.92500	112.74938			0.00	0	0	1,220,000,000
Total NBK17A SPOT									0.00	0	0	1,220,000,000
Total For NBK17A									0.00	0	0	1,220,000,000
NBK19 On 01/06/2022 Spot Bond			5.67500	108.08934	5.67500	108.07273			0.00	0	0	
Total NBK19A SPOT									0.00	0	0	
Total For NBK19A									0.00	0	0	
NBK20 On 01/06/2026 Spot Bond			6.91500	118.82382	6.91500	118.80163			0.00	0	0	160,000
Total NBK20A SPOT									0.00	0	0	160,000
Total For NBK20A									0.00	0	0	160,000
NBK20 On 25/06/2021 Spot Bond					0.00000	100.54114			0.00	0	0	
Total NBK20B SPOT									0.00	0	0	
Total For NBK20B									0.00	0	0	
NBK21 On 21/07/2027 Spot Bond			7.95500	115.81918	7.95500	115.79421			0.00	0	0	20,000,000
Total NBK21A SPOT									0.00	0	0	20,000,000
Total For NBK21A									0.00	0	0	20,000,000
NBK22 On 19/11/2022 Spot Bond			4.77000	112.34203	4.77000	112.32741			0.00	0	0	
Total NBK22A SPOT									0.00	0	0	
Total For NBK22A									0.00	0	0	
NBK23 On 19/11/2025 Spot Bond			6.64000	120.44386	6.64000	120.42213			0.00	0	0	160,000
Total NBK23A SPOT									0.00	0	0	160,000

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 NBK23A										0.00	0	160,00
NBK24 On 19/11/2027 Spot Bond			7.68000	121.40054	7.68000	121.37527				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	101.10157				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.25500	5.25500	5.25500	111.26179				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.16723				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	32.91774	100.00000	32.84408				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.97358				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.86500	118.68883	7.86500	118.66354				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.17500	112.57694	5.17500	112.56105				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.02500	117.60908	7.02500	117.58665				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.63000	111.99839	5.63000	111.98122				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.30500	114.05028	5.30500	114.03379				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.61466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.18396				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.05366				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.74454				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.22096				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.83000	9.83000	9.83000	72.03314				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.08937				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.71199				0.00	0	30,000,0€
Total NBK42B SPOT										0.00	0	30,000,0€
Total For NBK42B										0.00	0	30,000,0€
NBK43I On 20/02/2024 Spot Bond					0.00000	102.86256				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.92594				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.07090				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.52246				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK48I On 09/11/2021 Spot Bond					0.00000	101.09776				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.81773				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.14404				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.24333				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.43016				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.46345				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.96816				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.09676				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	99.94962				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.03717				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.32189				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.03186				0.00	0	
Total NBKB59 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 NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.30655				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.88676				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.18488				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.19994				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59003				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			9.00000	105.30886	9.00000	105.28368				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58500				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.03500	104.77675	9.03500	104.75159				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59003				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.59796				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.60801				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.26585				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.79934				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.74757				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.10112				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.99225				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.41538				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.74035				0.00	430,000,000	485,000,000
Total NGL04 SPOT										0.00	430,000,000	485,000,000
Total For NGL04										0.00	430,000,000	485,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.25538				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.11034				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.06445				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.95181				0.00	0	40,000,000
Total NGL08 SPOT										0.00	0	40,000,000

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 NGL08										0.00	0	40,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.19927				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.07506				0.00	0	40,000,00
Total NGLT1B SPOT										0.00	0	40,000,00
Total For NGLT1B										0.00	0	40,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.63364				0.00	4,000,000,000	5,870,000,00
Total NGT103 SPOT										0.00	4,000,000,000	5,870,000,00
Total For NGT103										0.00	4,000,000,000	5,870,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.50178				0.00	0	130,000,00
Total NGT104 SPOT										0.00	0	130,000,00
Total For NGT104										0.00	0	130,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.11177				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.15414				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.24557				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.15895				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	106.27829	13.50000	106.23918				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.91814				0.00	30,000,000	2,463,599,60
Total NHM007 SPOT										0.00	30,000,000	2,463,599,60
Total For NHM007										0.00	30,000,000	2,463,599,60
NHM00 On 26/04/2022 Spot Bond					0.00000	100.05761				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.01799				0.00	0	7,310,000,00

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 NHM011 SPOT										0.00	0	7,310,000.00
Total For NHM011										0.00	0	7,310,000.00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.72808				0.00	3,820,000,000	1,910,000,000
Total NHM012 SPOT										0.00	3,820,000,000	1,910,000,000
Total For NHM012										0.00	3,820,000,000	1,910,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	101.39223				0.00	0	0
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.86772				0.00	0	0
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.66972				0.00	0	0
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.21669				0.00	100,000,000	50,000,000
Total NHM018 SPOT										0.00	100,000,000	50,000,000
Total For NHM018										0.00	100,000,000	50,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	101.29742				0.00	90,000,000	45,000,000
Total NHM019 SPOT										0.00	90,000,000	45,000,000
Total For NHM019										0.00	90,000,000	45,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	101.28138				0.00	0	0
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	213.18751				0.00	0	0
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.64000	3.64000	3.64000	195.53343				0.00	0	0
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	147.91876				0.00	0	0
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.38000	3.38000	3.38000	108.82517				0.00	0	0
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.86000	4.86000	4.86000	107.41178				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.92500	2.92500	2.92500	147.36580				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.73967	3.45000	196.69889				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.31500	3.31500	3.31500	145.33288				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.28500	3.28500	3.28500	199.91220				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.43000	198.15121	3.43000	198.11035				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.97500	105.84943	4.97500	105.82307				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.14910				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.76150				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.70334				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.58580				0.00	0	
Total NN02 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 NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.67900				0.00	0	30,000,00
Total NN022 SPOT										0.00	0	30,000,00
Total For NN022										0.00	0	30,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.82810				0.00	0	30,000,00
Total NN023 SPOT										0.00	0	30,000,00
Total For NN023										0.00	0	30,000,00
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	100.99598				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.59830				0.00	0	20,000,00
Total NN034 SPOT										0.00	0	20,000,00
Total For NN034										0.00	0	20,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.29870				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.15770				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.89553				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.02736				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.24160				0.00	0	30,000,00
Total NN040 SPOT										0.00	0	30,000,00
Total For NN040										0.00	0	30,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	141.18730				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.32976				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.98150				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	139.83480				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.73589				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.45730				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.53077				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.94194				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.54296				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.44310				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.77511				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.68410				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.72526				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 24/06/2025 Spot Bond					0.00000	109.40000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.73000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	111.23000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	109.93000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	109.23180				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	109.00860				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.93648				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.62762				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.19236				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02: On 10/05/2021 Spot Bond					0.00000	101.03677				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.95543				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/05/2021 Spot Bond					0.00000	100.93358				0.00	0	
Total NNF026 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 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	
NNF02 On 09/07/2021 Spot Bond					0.00000	100.25180				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	109.00860				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond			4.82500	4.82500	4.82500	100.11897				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.19790				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.41810				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.69954				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.45445				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.99862				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.00049				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.93731				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.75349				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.77953				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.07257				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.02745				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.83437				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.93421				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.86131				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.35000	108.31641	6.35000	108.29771				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.61000	199.00206	2.61000	198.96533				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.27500	121.01213	9.27500	120.98199				0.00	0	5,000,000.00
Total NRA028 SPOT										0.00	0	5,000,000.00
Total For NRA028										0.00	0	5,000,000.00
NRA02 On 30/11/2028 Spot Bond			100.00000	17.33582	100.00000	17.29725				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/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
NTC21 On 24/03/2022 Spot Bond					0.00000	100.92215				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.11138				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.94705				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.43524				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.66926				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.67834				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.69223				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	100.76184				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.08995				0.00	0	19,000,000.00
Total NTC32 SPOT										0.00	0	19,000,000.00
Total For NTC32										0.00	0	19,000,000.00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.61543				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.68771				0.00	0	
Total OMI01 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 OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.52000	105.26048	5.52000	105.24490				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.21500	113.71299	7.21500	113.69108				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.71000	108.13552	5.71000	108.11898				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.54000	115.39965	7.54000	115.37644				0.00	0	850,000,00
Total OML10 SPOT										0.00	0	850,000,00
Total For OML10										0.00	0	850,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.70663				0.00	0	40,000,00
Total OML11 SPOT										0.00	0	40,000,00
Total For OML11										0.00	0	40,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.45867				0.00	0	120,000,00
Total OML12 SPOT										0.00	0	120,000,00
Total For OML12										0.00	0	120,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.77929				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.74688				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.94046				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.30790				0.00	0	40,000,00
Total PMM53 SPOT										0.00	0	40,000,00
Total For PMM53										0.00	0	40,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	99.89129				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.90662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.99164				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.11773				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.13574				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.15375				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.23500	118.64040	7.25500	118.51757			737,381,166,202,000.00	4,110,211,633,200	186,412,886,60	
Total R186 SPOT									737,381,166,202,000.00	4,110,211,633,200	186,412,886,60	
Total For R186									737,381,166,202,000.00	4,110,211,633,200	186,412,886,60	
R197 On 07/12/2023 Spot Bond			1.41000	321.84520	1.41000	321.79631			105,168,093,000,000.00	74,587,300,000	169,598,350,00	
Total R197 SPOT									105,168,093,000,000.00	74,587,300,000	169,598,350,00	
Total For R197									105,168,093,000,000.00	74,587,300,000	169,598,350,00	
R202 On 07/12/2033 Spot Bond			3.93000	233.87214	3.87000	235.21772			115,099,875,000,000.00	29,287,500,000	148,574,200,00	
Total R202 SPOT									115,099,875,000,000.00	29,287,500,000	148,574,200,00	
Total For R202									115,099,875,000,000.00	29,287,500,000	148,574,200,00	
R2023 On 28/02/2023 Spot Bond			4.66000	106.64738	4.68000	106.59795			973,157,592,000,000.00	1,067,201,200,000	140,290,165,00	
Total R2023 SPOT									973,157,592,000,000.00	1,067,201,200,000	140,290,165,00	
Total For R2023									973,157,592,000,000.00	1,067,201,200,000	140,290,165,00	
R2030 On 31/01/2030 Spot Bond			9.16500	95.03400	9.16500	95.01049			868,303,729,753,000.00	967,627,248,200	533,303,055,50	
Total R2030 SPOT									868,303,729,753,000.00	967,627,248,200	533,303,055,50	
Total For R2030									868,303,729,753,000.00	967,627,248,200	533,303,055,50	
R2032 On 31/03/2032 Spot Bond			9.97000	89.37424	9.97000	89.35049			026,312,419,000,000.00	1,507,152,700,000	955,571,134,60	
Total R2032 SPOT									026,312,419,000,000.00	1,507,152,700,000	955,571,134,60	
Total For R2032									026,312,419,000,000.00	1,507,152,700,000	955,571,134,60	
R2035 On 28/02/2035 Spot Bond			10.68000	88.55154	10.68000	88.52651			387,847,809,536,000.00	1,815,341,555,200	464,059,050,80	
Total R2035 SPOT									387,847,809,536,000.00	1,815,341,555,200	464,059,050,80	
Total For R2035									387,847,809,536,000.00	1,815,341,555,200	464,059,050,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037 On 31/01/2037 Spot Bond			10.89000	84.24403	10.89000	84.21937			048,929,380,514,000.00	1,749,212,982,600	1,660,749,627,10
Total R2037 SPOT									18,929,380,514,000.00	749,212,982,600	560,749,627,10
Total For R2037									18,929,380,514,000.00	749,212,982,600	560,749,627,10
R2040 On 31/01/2040 Spot Bond			11.03500	86.20116	11.03500	86.17558			407,302,774,008,000.00	671,255,348,800	1,164,766,937,90
Total R2040 SPOT									17,302,774,008,000.00	671,255,348,800	164,766,937,90
Total For R2040									17,302,774,008,000.00	671,255,348,800	164,766,937,90
R2044 On 31/01/2044 Spot Bond			11.08000	82.90066	11.08000	82.87597			502,424,664,000,000.00	1,399,135,800,000	1,070,370,197,20
Total R2044 SPOT									12,424,664,000,000.00	399,135,800,000	1070,370,197,20
Total For R2044									12,424,664,000,000.00	399,135,800,000	1070,370,197,20
R2048 On 28/02/2048 Spot Bond			10.99500	82.16135	10.99500	82.13746			529,148,000,000,000.00	5,050,400,000,000	5,187,742,845,20
Total R2048 SPOT									29,148,000,000,000.00	050,400,000,000	187,742,845,20
Total For R2048									29,148,000,000,000.00	050,400,000,000	187,742,845,20
R209 On 31/03/2036 Spot Bond			10.61000	68.19783	10.62500	68.09449			951,248,807,000,000.00	466,658,700,000	928,553,446,10
Total R209 SPOT									51,248,807,000,000.00	466,658,700,000	928,553,446,10
Total For R209									51,248,807,000,000.00	466,658,700,000	928,553,446,10
R210 On 31/03/2028 Spot Bond			2.93000	204.44204	2.93000	204.40263			335,223,912,974,000.00	114,410,891,800	111,108,173,40
Total R210 SPOT									15,223,912,974,000.00	114,410,891,800	111,108,173,40
Total For R210									15,223,912,974,000.00	114,410,891,800	111,108,173,40
R212 On 31/01/2022 Spot Bond			0.62000	171.81994	0.62000	171.79751			211,869,872,000,000.00	341,725,600,000	200,858,620,00
Total R212 SPOT									11,869,872,000,000.00	341,725,600,000	200,858,620,00
Total For R212									11,869,872,000,000.00	341,725,600,000	200,858,620,00
R213 On 28/02/2031 Spot Bond			9.57000	84.99697	9.59500	84.83546			191,621,869,547,000.00	1,378,434,887,100	665,604,428,10
Total R213 SPOT									11,621,869,547,000.00	378,434,887,100	565,604,428,10
Total For R213									11,621,869,547,000.00	378,434,887,100	565,604,428,10
R214 On 28/02/2041 Spot Bond			10.96500	65.23877	10.96500	65.21984			458,524,141,400,000.00	680,211,960,000	803,187,042,10
Total R214 SPOT									18,524,141,400,000.00	680,211,960,000	303,187,042,10
Total For R214									18,524,141,400,000.00	680,211,960,000	303,187,042,10
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.75360			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.88052			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.38171			0.00	0	
Total RDFB11 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 RDFB11										0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	99.74065				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.29904				0.00	0	20,000,00
Total RDFB14 SPOT										0.00	0	20,000,00
Total For RDFB14										0.00	0	20,000,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.02293				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.35987				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.90045				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.74616				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.80837				0.00	0	800,000,00
Total RDFB19 SPOT										0.00	0	800,000,00
Total For RDFB19										0.00	0	800,000,00
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.54450				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.56960				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.46295				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	98.60471				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.31660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.02339				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.75337				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.67929				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.82885				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.30609				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	99.99967				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.30635				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.24608				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.23244				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.27866				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	100.31494				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.03386				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.23798				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.90878				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.14713				0.00	0	200,000,00
Total RES49 SPOT										0.00	0	200,000,00
Total For RES49										0.00	0	200,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	100.11054				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.33000	111.21912	6.33000	111.20007				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.46500	97.85653	11.46500	97.82656				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.94000	111.74000	4.94000	111.72494				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	0.00000				0.00	0	
Total SBK25 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 SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.95500	99.91849	5.95500	99.93478			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.98530			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.77432			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.47000	104.39959	4.47000	104.38689			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.00000	117.37272	7.00000	117.35042			0.00	0	30,000,00
Total SBS20 SPOT									0.00	0	30,000,00
Total For SBS20									0.00	0	30,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	105.24185			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.53000	113.73360	5.53000	113.71645			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.09500	108.16190	7.09500	108.14106			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.52000	114.66632	7.52000	114.64307			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.06000	113.34058	6.06000	113.32220			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.29500	111.47260	6.29500	111.45352			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.64000	108.89086	8.64000	108.86542			0.00	0	30,000,00

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 SBS39 SPOT										0.00	0	30,000,00
Total For SBS39										0.00	0	30,000,00
SBS4 On 16/11/2021 Spot Bond			4.23000	106.24300	4.23000	106.23072				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.81500	112.20180	4.81500	112.18705				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.69500	120.16960	6.69500	120.14774				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.67000	120.99739	7.67000	120.97223				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.94000	111.85852	4.94000	111.84344				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.49082				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.52810				0.00	60,000,000	30,000,00
Total SBS49 SPOT										0.00	60,000,000	30,000,00
Total For SBS49										0.00	60,000,000	30,000,00
SBS50 On 31/01/2022 Spot Bond			4.35000	106.05936	4.35000	106.04675				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.69000	5.69000	5.69000	112.64764				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.62483				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.02018				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS55 On 12/06/2022 Spot Bond					0.00000	101.52534				0.00	0	20,000,00
Total SBS55 SPOT										0.00	0	20,000,00
Total For SBS55										0.00	0	20,000,00
SBS56 On 12/06/2022 Spot Bond			4.62000	108.07476	4.62000	108.06120				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.42938				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.76976				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.73540				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.59927				0.00	0	500,000,00
Total SBS62 SPOT										0.00	0	500,000,00
Total For SBS62										0.00	0	500,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.60206				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.63842				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.66222				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.85285				0.00	0	400,000,00
Total SBS66 SPOT										0.00	0	400,000,00
Total For SBS66										0.00	0	400,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.47476				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.16376				0.00	0	
Total SBS68 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 SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.86465			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.83000	318.61314	1.83000	318.56110			0.00	0	10,000,00
Total SBSI11 SPOT									0.00	0	10,000,00
Total For SBSI11									0.00	0	10,000,00
SBSI14 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	214.22798			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.48161			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.16224			0.00	400,000,000	650,000,00
Total SBT102 SPOT									0.00	400,000,000	650,000,00
Total For SBT102									0.00	400,000,000	650,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.79649			0.00	0	900,000,00
Total SBT103 SPOT									0.00	0	900,000,00
Total For SBT103									0.00	0	900,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.03243			0.00	0	20,000,00
Total SBT104 SPOT									0.00	0	20,000,00
Total For SBT104									0.00	0	20,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	20,000,00
Total SBT105 SPOT									0.00	0	20,000,00
Total For SBT105									0.00	0	20,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.32440			0.00	230,000,000	280,000,00
Total SBT201 SPOT									0.00	230,000,000	280,000,00
Total For SBT201									0.00	230,000,000	280,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.06952			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.78000	112.67999	6.78000	112.65935		4,068,000,000,000.00		600,000,000	200,000,00
Total SBT203 SPOT								4,068,000,000,000.00		600,000,000	200,000,00
Total For SBT203								4,068,000,000,000.00		600,000,000	200,000,00
SBT204 On 16/04/2024 Spot Bond					0.00000	100.21902			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.49085				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.55345				0.00	1,000,000,000	540,000,000
Total SBT207 SPOT										0.00	1,000,000,000	540,000,000
Total For SBT207										0.00	1,000,000,000	540,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.20932				0.00	0	20,000,000
Total SBT208 SPOT										0.00	0	20,000,000
Total For SBT208										0.00	0	20,000,000
SGI005 On 10/07/2021 Spot Bond					0.00000	100.42759				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.20249				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.37608				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.13178				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.08592				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.22300				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.12581				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.18164				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.19562				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.09594				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.19562				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.36508				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.31526				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.41606				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.23550				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.48000	110.12040	6.48000	110.10121				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.22789				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.91634				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.60326				0.00	0	
Total SOLB01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.06505				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.49953				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.92500				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.98771				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.53571				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.67799				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.67800				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.90855				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.39273				0.00	0	3,800,000.00
Total SPG008 SPOT										0.00	0	3,800,000.00
Total For SPG008										0.00	0	3,800,000.00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.29634				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.94123				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.77812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.78860				0.00	0	60,000,00
Total SSA07 SPOT										0.00	0	60,000,00
Total For SSA07										0.00	0	60,000,00
SSN01 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	144.48264				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.23000	118.66533	7.23000	118.64217				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.08500	87.77221	9.08500	87.75102				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.79572				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.00491				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.24231				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.08000	108.79936	6.08000	108.78155				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.81000	108.13791	4.81000	108.11147				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.44025				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.98325				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 05/04/2027 Spot Bond					0.00000	100.84035				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			2.44000	2.44000	2.44000	313.93485				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.04179				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.94421				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.30249				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.15000	4.15000	4.15000	189.43226				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.86500	2.86500	2.86500	147.68148				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.01000	5.01000	5.01000	105.34518				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.92000	3.92000	3.92000	104.66983				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.11000	4.11000	4.11000	189.90289				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.90846				0.00	0	
Total SSN068 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 SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.89076				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.84723				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.70125				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.68412				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	100.64308				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.24800				0.00	0	30,000,00
Total SSN078 SPOT										0.00	0	30,000,00
Total For SSN078										0.00	0	30,000,00
SSN07: On 31/07/2021 Spot Bond					0.00000	96.11700				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.93092				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.79453				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.91362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.74500	4.74500	4.74500	215.80026				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.36434				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.26535				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	99.98623				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.76677				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.00491				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.81857				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.83000	91.36289	9.83000	91.33868				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.76675				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.70241				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.70849				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10 On 31/03/2028 Spot Bond			4.15500	91.70588	4.15500	189.37353				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.92500	88.36592	4.92500	212.05011				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	99.93779				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	101.08345				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.98712				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.98712				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	100.89223				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	101.13534				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 14/07/2021 Spot Bond					0.00000	100.19724				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.82500	105.04456	7.82500	105.02253				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.98262				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.80000	106.96628	3.80000	106.95516				0.00	0	
Total T14A12 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 T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.78206				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.83844				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.80239				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.49259				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.51508				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.87741	7.21000	100.85359				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.02992				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14E On 20/03/2022 Spot Bond					0.00000	101.19503				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14E On 12/10/2022 Spot Bond					0.00000	100.68265				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14E On 31/10/2021 Spot Bond					0.00000	99.98753				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15C On 06/07/2021 Spot Bond					0.00000	100.31255				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.20213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.87098				0.00	0	101,784,80
Total TFS155 SPOT										0.00	0	101,784,80
Total For TFS155										0.00	0	101,784,80
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.42180				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.59581				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.39344				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.03862				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.04630				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.36124				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.34668				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.72425				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.98853				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.18260				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.00784				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			3.80000	107.90339	3.80000	107.89217				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.36068				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			3.80000	107.16398	3.80000	107.15284				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.11771				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.17459				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.04206				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.48448				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.50422				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.15012				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.74726				0.00	0	
Total TH14D1 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 TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.41808				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.20666				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.95423				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	104.30056				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.85406				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.92140				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.88174				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.00430				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.28792				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.34667				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.08897				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.50960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.04574				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.70230				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.88597				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.42923				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.89435				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.80888				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.57415	8.49000	101.55082				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.93580				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.93761				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.89255				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.93220				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			5.76000	101.07241	5.76000	101.05656				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.97185				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.03672				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.04032				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.02771				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.11418				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.09076				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.41481				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.56771				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.47778				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.55935				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.59476				0.00	0	
Total TH17C1 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 TH17C1									0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.77573			0.00	0	
Total TH17D1 SPOT									0.00	0	
Total For TH17D1									0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.43792			0.00	0	
Total TH17O1 SPOT									0.00	0	
Total For TH17O1									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.60410			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.82000	105.47879	5.82000	105.46234			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.88000	109.38256	6.88000	109.36245		2,339,200,000,000.00	340,000,000	170,000,000	
Total TL25 SPOT								2,339,200,000,000.00	340,000,000	170,000,000	
Total For TL25								2,339,200,000,000.00	340,000,000	170,000,000	
TL26 On 25/11/2024 Spot Bond					0.00000	101.77769			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.41453			0.00	0	30,000,000
Total TL27 SPOT									0.00	0	30,000,000
Total For TL27									0.00	0	30,000,000
TL28 On 24/04/2025 Spot Bond			7.70500	105.46511	7.70500	105.44332			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.70839			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.59537			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.95296			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.84836			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.66000	109.27261	6.66000	109.25283				0.00	0	1,268,576,30
Total TN23 SPOT										0.00	0	1,268,576,30
Total For TN23										0.00	0	1,268,576,30
TN23/R On 06/11/2023 Spot Bond			100.00000	22.24549	100.00000	22.19571				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.25500	106.25077	8.25500	106.22703		123,825,000,000,000.00		15,000,000,000		9,162,914,10
Total TN25 SPOT								123,825,000,000,000.00		15,000,000,000		9,162,914,10
Total For TN25								123,825,000,000,000.00		15,000,000,000		9,162,914,10
TN25/R On 19/08/2025 Spot Bond			100.00000	13.86662	100.00000	13.83559				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.02500	103.49137	9.02500	103.46614		166,060,000,000,000.00		18,400,000,000		10,859,670,00
Total TN27 SPOT								166,060,000,000,000.00		18,400,000,000		10,859,670,00
Total For TN27								166,060,000,000,000.00		18,400,000,000		10,859,670,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.39145	100.00000	13.36149				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.77500	98.98377	10.77500	98.95538				0.00	0	1,960,000,00
Total TN30 SPOT										0.00	0	1,960,000,00
Total For TN30										0.00	0	1,960,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.94257	8.00000	116.91751				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.30500	89.20327	12.30500	89.17417		36,915,000,000,000.00		3,000,000,000		1,940,000,00
Total TN40 SPOT								36,915,000,000,000.00		3,000,000,000		1,940,000,00
Total For TN40								36,915,000,000,000.00		3,000,000,000		1,940,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.60260	10.75000	100.57383				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	99.97725				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			5.79000	108.86603	5.79000	108.84887			639,216,000,000.00	110,400,000	55,200,00
Total TRA3A4 SPOT									639,216,000,000.00	110,400,000	55,200,00
Total For TRA3A4									639,216,000,000.00	110,400,000	55,200,00
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.06117			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.37465			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.34929			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.22890			0.00	29,000,000	24,500,00
Total TRA4A2 SPOT									0.00	29,000,000	24,500,00
Total For TRA4A2									0.00	29,000,000	24,500,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.24084			0.00	0	10,000,00
Total TRA4A3 SPOT									0.00	0	10,000,00
Total For TRA4A3									0.00	0	10,000,00
TRA4A: On 13/04/2024 Spot Bond			6.08000	108.80954	6.08000	108.79173			0.00	0	10,000,00
Total TRA4A4 SPOT									0.00	0	10,000,00
Total For TRA4A4									0.00	0	10,000,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.22890			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.24084			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.39276	8.62000	100.36961			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.41596			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.13937			0.00	0	
Total TRA4B2 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 TRA4B2										0.00	0	
TSP24€ On 21/07/2021 Spot Bond					0.00000	98.92899				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24€ 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	
TSP25€ On 06/09/2021 Spot Bond					0.00000	98.36556				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.44215				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25€ On 17/05/2021 Spot Bond					0.00000	99.80696				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25€ On 26/05/2021 Spot Bond					0.00000	99.71285				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25€ On 29/11/2021 Spot Bond					0.00000	97.57340				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	96.24500				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.71377				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	95.57290				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	99.98461				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.97955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.76750				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.05038				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	101.00159				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.87917				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.79733				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	100.68998				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	100.54262				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.46798				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond			4.06700	4.06700	4.06700	100.17828				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond			4.07500	4.07500	4.07500	100.10048				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC37 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	32,000,000,00
Total TWC371 SPOT										0.00	0	32,000,000,00
Total For TWC371										0.00	0	32,000,000,00
UG26 On 09/03/2026 Spot Bond			9.40500	108.86706	9.40500	108.83987				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.53898				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.60490				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.63531				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.76711				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.28495				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.09771				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	99.94917				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.00338				0.00	0	648,300,00
Total VKE13 SPOT										0.00	0	648,300,00
Total For VKE13										0.00	0	648,300,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.94649				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.01756				0.00	0	
Total VKE15 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 VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.05740			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.62435			0.00	0	1,000,000,00
Total WHL02 SPOT									0.00	0	1,000,000,00
Total For WHL02									0.00	0	1,000,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.65366			0.00	0	500,000,00
Total WHL03 SPOT									0.00	0	500,000,00
Total For WHL03									0.00	0	500,000,00
WSP5 On 28/05/2021 Spot Bond			4.50500	104.14010	4.50500	104.12730			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	97.05470	100.00000	96.80838			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									2.07e+017	731,599,490,600	595,945,514,20
Total for SPOT :									2.07e+017	731,599,490,600	595,945,514,20
Total Futures									2.07e+017	731,599,817,618	595,946,961,73
Total Options									0.00	0	173,91
Grand Total:									2.07e+017	731,599,817,618	595,947,135,65