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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2021

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			11.48777	75.16851	11.51108	75.04571			0.00	0	
ES33	On	05/08/2021	Bond Future			11.74610	75.96041	11.77026	75.83713			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.99621	73.06241	12.02112	72.93909			0.00	0	
ES33	On	03/02/2022	Bond Future			12.26960	73.90465	12.29559	73.78008			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			11.93258	74.13076	11.95035	74.02523			0.00	0	
ES42	On	05/08/2021	Bond Future			12.17390	74.91168	12.19231	74.80593			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			12.40961	71.51898	12.42861	71.41334			0.00	0	
ES42	On	03/02/2022	Bond Future			12.65819	72.34362	12.67801	72.23700			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			152.16938	152.16938	152.25562	152.25562			39,564,038.80	260	1,1
I2025	On	05/08/2021	Bond Future			152.24139	152.24139	152.33022	152.33022			39,582,761.40	260	5,1
I2025	On	04/11/2021	Bond Future			154.00021	154.00021	154.09288	154.09288			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/02/2022	Bond Future			154.21624	154.21624	154.31043	154.31043			0.00	0	
Total I2025 Future												79,146,800.20	520	6,24
Total For I2025												79,146,800.20	520	6,24
I2029	On	06/05/2021	Bond Future			110.53154	110.53154	110.38672	110.38672			0.00	0	1,50
I2029	On	05/08/2021	Bond Future			111.69594	111.69594	111.55084	111.55084			0.00	0	2,96
I2029	On	04/11/2021	Bond Future			111.83506	111.83506	111.69038	111.69038			0.00	0	
I2029	On	03/02/2022	Bond Future			113.12360	113.12360	112.97760	112.97760			0.00	0	
Total I2029 Future												0.00	0	4,46
Total For I2029												0.00	0	4,46
I2033	On	06/05/2021	Bond Future			103.75790	103.75790	103.69000	103.69000			0.00	0	1,08
I2033	On	05/08/2021	Bond Future			104.85101	104.85101	104.78346	104.78346			0.00	0	9,62
I2033	On	04/11/2021	Bond Future			104.83677	104.83677	104.77041	104.77041			0.00	0	
I2033	On	03/02/2022	Bond Future			106.04459	106.04459	105.97776	105.97776			0.00	0	
Total I2033 Future												0.00	0	10,71
Total For I2033												0.00	0	10,71
I2038	On	06/05/2021	Bond Future			116.90502	116.90502	116.97993	116.97993			0.00	0	6,18
I2038	On	05/08/2021	Bond Future			116.41420	116.41420	116.49115	116.49115			0.00	0	7,72
I2038	On	04/11/2021	Bond Future			117.75930	117.75930	117.83945	117.83945			0.00	0	
I2038	On	03/02/2022	Bond Future			117.36303	117.36303	117.44444	117.44444			0.00	0	
Total I2038 Future												0.00	0	13,90
Total For I2038												0.00	0	13,90
I2046	On	06/05/2021	Bond Future			105.14659	105.14659	105.79353	105.79353			0.00	0	12,20
I2046	On	05/08/2021	Bond Future			106.25429	106.25429	106.90921	106.90921			0.00	0	16,72
I2046	On	04/11/2021	Bond Future			105.67321	105.67321	106.33756	106.33756			0.00	0	
I2046	On	03/02/2022	Bond Future			106.89077	106.89077	107.56330	107.56330			0.00	0	
Total I2046 Future												0.00	0	28,92
Total For I2046												0.00	0	28,92
I2050	On	06/05/2021	Bond Future			108.72178	108.72178	109.05345	109.05345			0.00	0	8,92
I2050	On	05/08/2021	Bond Future			107.93910	107.93910	108.27534	108.27534			0.00	0	11,18
I2050	On	04/11/2021	Bond Future			109.18607	109.18607	109.52847	109.52847			0.00	0	
I2050	On	03/02/2022	Bond Future			108.49561	108.49561	108.84221	108.84221			0.00	0	
Total I2050 Future												0.00	0	20,10
Total For I2050												0.00	0	20,10
R186	On	06/05/2021	Bond Future			7.33719	118.39000	7.31868	118.48135		7.62	0.00	0	39,72
R186	On	05/08/2021	Bond Future			7.53427	114.32746	7.51431	114.42110		7.12	0.00	0	93,02
R186	On	04/11/2021	Bond Future			7.71383	115.62147	7.69210	115.71842		6.46	0.00	0	
R186	On	03/02/2022	Bond Future			7.92008	111.64485	7.89681	111.74323		6.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	132,87
R186	On	06/05/2021	Bond Future	10.77	Call			15,553.76000	15.55376	15,462,410	8.21	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	8.21	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,594.79000	15.59479	15,503,440	8.21	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	8.21	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,512.71000	15.51271	15,421,360	8.21	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	8.21	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			6.74000	0.00674	0,530	7.77	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,385.29000	1.38529	1,287,730	7.77	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			234.56000	0.23456	111,180	7.64	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			326.85000	0.32685	294,820	7.64	8,948,966.28	30,354	
R186	On	05/08/2021	Bond Future	8.62	Call			5,328.04000	5.32804	5,219,890	7.69	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			284.53000	0.28453	270,020	7.69	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,366.52000	5.36652	5,258,490	7.69	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			278.71000	0.27871	264,320	7.69	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,289.62000	5.28962	5,181,360	7.69	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			290.45000	0.29045	275,830	7.69	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,236.88000	3.23688	3,095,700	6.59	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,434.63000	1.43463	1,390,400	6.59	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,265.50000	3.26550	3,124,250	6.59	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,419.52000	1.41952	1,375,220	6.59	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,208.38000	3.20838	3,067,280	6.58	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,449.87000	1.44987	1,405,720	6.58	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			0.00000	0.00000	5,237,830	6.98	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			0.00000	0.00000	650,680	6.98	19,750,740.72	30,354	15,17
R186	On	04/11/2021	Bond Future	7.77	Call			0.00000	0.00000	2,236,790	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			0.00000	0.00000	1,986,700	6.47	60,304,291.80	30,354	15,17
R186	On	03/02/2022	Bond Future	7.30	Put			3,985.59000	3.98559	4,002,100	6.26	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,393.57000	1.39357	1,312,500	6.26	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,041.92000	4.04192	4,059,230	6.26	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,408.91000	1.40891	1,327,430	6.26	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,013.70000	4.01370	4,030,600	6.26	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,424.35000	1.42435	1,342,480	6.26	0.00	0	
Total R186 Option												89,003,998.80	91,062	40,35
Total For R186												89,003,998.80	91,062	173,23
R197	On	06/05/2021	Bond Future			322.59998	322.59998	322.45653	322.45653			222,593,986.20	690	2,64
R197	On	05/08/2021	Bond Future			318.01390	318.01390	317.87260	317.87260			219,429,591.00	690	1,76
R197	On	04/11/2021	Bond Future			321.68757	321.68757	321.55057	321.55057			0.00	0	
R197	On	03/02/2022	Bond Future			317.29073	317.29073	317.15317	317.15317			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R197 Future												442,023,577.20	1,380	4,40
Total For R197												442,023,577.20	1,380	4,40
R202	On	06/05/2021	Bond Future			231.64204	231.64204	231.48947	231.48947			0.00	0	7,8
R202	On	05/08/2021	Bond Future			229.84138	229.84138	229.68979	229.68979			0.00	0	9,3
R202	On	04/11/2021	Bond Future			232.49626	232.49626	232.34708	232.34708			0.00	0	
R202	On	03/02/2022	Bond Future			230.87095	230.87095	230.72074	230.72074			0.00	0	
Total R202 Future												0.00	0	17,14
Total For R202												0.00	0	17,14
R2023	On	06/05/2021	Bond Future			4.65108	106.81014	4.64932	106.81326		1.18	0.00	0	26,6
R2023	On	05/08/2021	Bond Future			4.74043	107.90840	4.73756	107.91279		1.19	9,064,305.60	84	15,6
R2023	On	04/11/2021	Bond Future			4.76890	105.22115	4.76392	105.22756		1.15	0.00	0	
R2023	On	03/02/2022	Bond Future			4.83276	106.40870	4.82618	106.41554		0.99	0.00	0	
Total R2023 Future												9,064,305.60	84	42,31
R2023	On	06/05/2021	Bond Future	7.57	Call			5,015.73000	5.01573	5,012,610	1.88	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.88	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,032.36000	5.03236	5,029,240	1.88	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.88	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,999.10000	4.99910	4,995,980	1.88	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.88	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			61.42000	0.06142	55,960	1.47	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			903.41000	0.90341	893,400	1.46	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			64.43000	0.06443	58,810	1.46	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			917.00000	0.91700	907,060	1.47	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			62.91000	0.06291	57,360	1.47	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			930.61000	0.93061	920,760	1.47	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			476.47000	0.47647	461,290	1.20	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			275.80000	0.27580	267,030	1.20	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			459.85000	0.45985	444,670	1.19	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			284.86000	0.28486	276,090	1.19	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			468.13000	0.46813	452,950	1.20	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			280.30000	0.28030	271,530	1.20	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			276.91000	0.27691	277,520	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			537.05000	0.53705	530,790	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			273.50000	0.27350	274,080	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			523.53000	0.52353	516,610	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			280.71000	0.28071	280,630	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			530.09000	0.53009	523,860	1.06	0.00	0	
Total R2023 Option												0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2023												9,064,305.60	84	42,31
R2030	On	06/05/2021	Bond Future			9.12235	95.53466	9.13942	95.43790		13.37	0.00	0	47,76
R2030	On	05/08/2021	Bond Future			9.33939	92.51212	9.35706	92.41544		12.56	123,873,728.68	1,339	111,67
R2030	On	04/11/2021	Bond Future			9.53429	93.56011	9.55241	93.46414		11.57	0.00	0	
R2030	On	03/02/2022	Bond Future			9.75202	90.61213	9.77095	90.51534		11.48	0.00	0	
Total R2030 Future												123,873,728.68	1,339	159,37
R2030	On	06/05/2021	Bond Future	11.70	Call			13,152.09000	13.15209	13,248,850	14.46	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			0.00000	0.00000	0,000	14.46	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			0.00000	0.00000	0,000	14.46	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			63.75000	0.06375	20,080	13.18	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,144.78000	1.14478	1,004,350	13.18	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			4,553.23000	4.55323	4,456,470	12.82	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			0.00000	0.00000	0,000	12.82	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,619.69000	1.61969	1,506,180	13.12	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			19.36000	0.01936	2,610	13.12	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			33.86000	0.03386	6,900	13.15	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			1,402.94000	1.40294	1,279,220	13.15	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			111.93000	0.11193	50,110	13.22	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			906.05000	0.90605	747,470	13.22	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			776.28000	0.77628	767,850	13.37	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			152.57000	0.15257	47,380	13.37	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,235.83000	1.23583	1,286,910	13.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			52.73000	0.05273	7,050	13.44	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			2,127.88000	2.12788	2,026,750	13.06	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			4.57000	0.00457	0,200	13.06	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			125.55000	0.12555	33,730	13.38	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			861.49000	0.86149	866,430	13.38	259,929.00	300	
R2030	On	06/05/2021	Bond Future	10.95	Call			9,565.64000	9.56564	9,662,400	14.46	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			0.00000	0.00000	0,000	14.46	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			4,289.57000	4.28957	4,386,330	14.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			0.00000	0.00000	0,000	14.03	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			656.27000	0.65627	627,830	13.35	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			201.24000	0.20124	76,040	13.35	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			6,938.76000	6.93876	6,842,000	12.78	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			0.00000	0.00000	0,000	12.78	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			8,523.79000	8.52379	8,620,550	14.46	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			0.00000	0.00000	0,000	14.46	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			4,926.17000	4.92617	5,022,930	14.18	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			13,198.53000	13.19853	13,295,290	14.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2030	On	06/05/2021	Bond Future	11.71	Put		0.00000	0.00000	0,000	14.46	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		13,105.61000	13.10561	13,202,370	14.46	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		0.00000	0.00000	0,000	14.18	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		357.34000	0.35734	194,300	13.31	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		417.25000	0.41725	350,970	13.31	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call		5,129.73000	5.12973	5,170,710	13.48	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		922.94000	0.92294	867,240	13.48	0.00	0	47
R2030	On	05/08/2021	Bond Future	9.75	Call		3,629.67000	3.62967	3,644,510	12.98	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		1,513.27000	1.51327	1,431,430	12.98	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.30	Call		5,738.19000	5.73819	5,777,560	13.61	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put		4,338.08000	4.33808	4,209,540	12.30	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,112.45000	1.11245	1,080,590	12.30	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		9,810.67000	9.81067	9,692,260	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		149.57000	0.14957	127,840	12.04	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		3,690.50000	3.69050	3,564,430	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		1,200.42000	1.20042	1,169,080	12.33	0.00	0	47
R2030	On	05/08/2021	Bond Future	9.45	Put		2,167.54000	2.16754	2,055,220	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,673.86000	2.67386	2,658,220	12.70	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		13,567.85000	13.56785	13,656,300	13.61	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		27.56000	0.02756	19,330	13.61	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		6,238.41000	6.23841	6,263,860	13.61	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		763.73000	0.76373	706,420	13.61	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.42	Put		656.06000	0.65606	584,830	13.61	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		6,280.57000	6.28057	6,304,950	13.61	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		647.81000	0.64781	575,510	13.61	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,196.44000	6.19644	6,222,840	13.61	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		664.54000	0.66454	594,260	13.61	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,429.99000	1.42999	1,400,600	12.40	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.50	Put		5,547.11000	5.54711	5,415,860	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call		704.13000	0.70413	669,560	12.14	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call		2,822.75000	2.82275	2,810,000	12.73	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put		2,045.52000	2.04552	1,936,090	12.73	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	8.83	Put		4,140.88000	4.14088	4,012,860	12.33	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		4,151.35000	4.15135	4,148,730	11.85	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		7,903.79000	7.90379	7,752,110	11.04	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		780.78000	0.78078	725,070	11.04	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		5,682.00000	5.68200	5,547,770	11.17	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,417.83000	1.41783	1,379,570	11.17	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		9,834.04000	9.83404	9,860,630	12.50	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		510.67000	0.51067	441,290	12.50	0.00	0	30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	10.60	Call		6,611.86000	6.61186	6,626,230	12.50	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,277.57000	1.27757	1,195,970	12.50	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,649.99000	6.64999	6,662,320	12.50	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,266.74000	1.26674	1,183,100	12.50	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		6,573.79000	6.57379	6,590,220	12.50	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		4,150.65000	4.15065	4,022,140	11.40	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,260.81000	2.26081	2,228,270	11.40	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	11.26	Call		9,123.41000	9.12341	9,139,910	12.50	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		634.25000	0.63425	554,780	12.50	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.90	Put		2,335.31000	2.33531	2,236,720	11.85	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,288.49000	1.28849	1,208,950	12.50	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		2,624.09000	2.62409	2,615,820	11.25	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		2,827.81000	2.82781	2,821,100	11.30	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,677.43000	1.67743	1,641,450	10.97	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Put		8,499.09000	8.49909	8,356,040	10.92	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		1,076.57000	1.07657	1,030,310	10.92	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call		3,674.43000	3.67443	3,668,840	11.50	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		3,628.21000	3.62821	3,525,830	11.50	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Put		4,539.21000	4.53921	4,435,710	11.30	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		4,808.06000	4.80806	4,703,000	11.25	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call		2,850.96000	2.85096	2,844,440	11.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		4,510.04000	4.51004	4,406,730	11.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,804.76000	2.80476	2,797,870	11.30	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		4,568.51000	4.56851	4,464,830	11.30	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call		7,033.05000	7.03305	7,057,640	12.37	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		1,729.38000	1.72938	1,657,180	12.37	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		4,090.69000	4.09069	3,987,800	11.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,211.81000	3.21181	3,205,710	11.40	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		6,543.94000	6.54394	6,411,170	10.97	0.00	0	
Total R2030 Option											259,929.00	300	34,04
Total For R2030											124,133,657.68	1,639	193,41
R2032	On	06/05/2021	Bond Future			9.93234	89.86399	9.95940	89.70007	16.10	0.00	0	71,67
R2032	On	05/08/2021	Bond Future			10.15009	90.78805	10.17813	90.62346	14.67	24,785,137.65	273	136,78
R2032	On	04/11/2021	Bond Future			10.35704	87.66984	10.38596	87.50512	14.19	0.00	0	1
R2032	On	03/02/2022	Bond Future			10.58132	88.65961	10.61146	88.49327	13.48	0.00	0	
Total R2032 Future											24,785,137.65	273	208,47
R2032	On	06/05/2021	Bond Future	12.11	Call		11,810.44000	11.81044	11,974,360	17.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		0.00000	0.00000	0,000	17.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		11,860.14000	11.86014	12,024,060	17.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2032	On	06/05/2021	Bond Future	12.12	Put		0.00000	0.00000	0,000	17.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		11,760.68000	11.76068	11,924,600	17.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		0.00000	0.00000	0,000	17.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		14,051.44000	14.05144	14,215,360	17.54	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		0.00000	0.00000	0,000	17.54	0.00	0	36
R2032	On	06/05/2021	Bond Future	10.33	Put		9.82000	0.00982	0,200	16.46	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		2,214.15000	2.21415	2,368,450	16.46	0.00	0	36
R2032	On	05/08/2021	Bond Future	11.36	Put		724.31000	0.72431	627,040	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		7,339.46000	7.33946	7,407,610	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		714.13000	0.71413	617,690	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		7,254.51000	7.25451	7,320,990	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		734.61000	0.73461	636,500	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		7,296.95000	7.29695	7,364,270	15.97	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,257.56000	1.25756	1,206,420	13.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		8,300.94000	8.30094	8,339,660	15.37	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		8,339.23000	8.33923	8,378,660	15.37	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,243.22000	1.24322	1,117,220	15.37	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,230.86000	1.23086	1,105,570	15.37	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,262.70000	8.26270	8,300,730	15.37	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,255.67000	1.25567	1,128,980	15.37	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,555.52000	7.55552	7,339,660	13.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,415.16000	5.41516	5,199,900	13.68	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,173.29000	2.17329	2,122,750	13.68	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		12,784.04000	12.78404	12,891,120	15.37	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		364.52000	0.36452	306,880	15.37	0.00	0	70
R2032	On	03/02/2022	Bond Future	11.13	Call		5,783.65000	5.78365	5,879,850	14.07	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		2,988.79000	2.98879	2,918,650	14.07	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.95	Call		5,196.23000	5.19623	5,275,310	13.86	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		9,858.95000	9.85895	9,667,000	12.78	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,204.93000	1.20493	1,179,320	12.78	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		2,218.02000	2.21802	2,247,510	13.00	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		4,927.38000	4.92738	4,804,940	13.38	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put		7,762.24000	7.76224	7,587,410	12.83	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,813.83000	1.81383	1,805,340	12.83	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		4,320.87000	4.32087	4,373,910	13.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		4,053.89000	4.05389	3,940,590	13.60	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,708.73000	3.70873	3,753,310	13.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		3,357.38000	3.35738	3,270,120	13.86	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Call		2,945.81000	2.94581	2,986,250	13.24	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		5,598.38000	5.59838	5,472,480	13.24	0.00	0	9

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.45	Call			3,735.56000	3.73556	3,780,490	13.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			4,631.76000	4.63176	4,510,350	13.45	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call			3,681.68000	3.68168	3,726,220	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			6,793.21000	6.79321	6,656,360	13.00	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			11,065.19000	11.06519	10,873,580	12.78	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			954.57000	0.95457	929,300	12.78	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.62	Call			1,878.25000	1.87825	1,877,740	12.86	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.35	Call			3,469.78000	3.46978	3,513,680	13.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			4,689.77000	4.68977	4,567,970	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			4,660.85000	4.66085	4,539,090	13.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			3,654.74000	3.65474	3,699,530	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			4,718.85000	4.71885	4,597,300	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call			3,954.60000	3.95460	4,001,450	13.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			4,405.18000	4.40518	4,285,690	13.50	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put			7,585.85000	7.58585	7,419,000	12.86	0.00	0	
Total R2032 Option												0.00	0	5,55
Total For R2032												24,785,137.65	273	214,03
R2035	On	06/05/2021	Bond Future			10.61239	89.26570	10.63959	89.08897		17.99	0.00	0	63,0
R2035	On	05/08/2021	Bond Future			10.83479	90.18360	10.86298	90.00603		16.56	11,002,399.20	122	91,66
R2035	On	04/11/2021	Bond Future			11.04684	86.72875	11.07591	86.55085		16.07	0.00	0	
R2035	On	03/02/2022	Bond Future			11.27924	87.70774	11.30952	87.52814		15.27	0.00	0	
Total R2035 Future												11,002,399.20	122	154,67
R2035	On	06/05/2021	Bond Future	12.36	Call			10,195.06000	10.19506	10,371,790	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			0.00000	0.00000	0,000	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			7.71000	0.00771	0,110	18.38	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			247.44000	0.24744	167,110	17.76	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			831.52000	0.83152	574,460	17.76	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,950.17000	3.95017	3,773,310	16.96	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			54.42000	0.05442	15,380	17.54	9,228.00	600	
R2035	On	06/05/2021	Bond Future	11.15	Put			1.83000	0.00183	0,010	18.56	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			3,223.96000	3.22396	3,398,870	18.56	2,039,322.00	600	
R2035	On	06/05/2021	Bond Future	12.91	Call			13,082.65000	13.08265	13,259,380	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			0.00000	0.00000	0,000	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			2,612.40000	2.61240	2,781,530	18.38	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			1,219.17000	1.21917	1,295,780	18.06	0.00	0	1,66
R2035	On	06/05/2021	Bond Future	11.55	Call			5,626.95000	5.62695	5,803,680	19.34	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			0.00000	0.00000	0,000	19.34	0.00	0	1,66
R2035	On	06/05/2021	Bond Future	12.77	Call			12,363.26000	12.36326	12,539,990	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			0.13000	0.00013	0,000	16.96	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.40	Put		1,629.17000	1.62917	1,413,400	17.54	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		0.00000	0.00000	0,000	19.75	0.00	0	2
R2035	On	06/05/2021	Bond Future	11.32	Call		4,256.84000	4.25684	4,433,460	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		0.11000	0.00011	0,000	18.88	0.00	0	2
R2035	On	06/05/2021	Bond Future	10.24	Put		2,655.04000	2.65504	2,472,950	17.28	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	19.75	0.00	0	6
R2035	On	06/05/2021	Bond Future	10.81	Put		123.67000	0.12367	23,550	18.06	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		10,249.06000	10.24906	10,425,790	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		0.00000	0.00000	0,000	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		10,141.01000	10.14101	10,317,740	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		5.65000	0.00565	0,290	17.28	0.00	0	2
R2035	On	06/05/2021	Bond Future	12.77	Put		0.00000	0.00000	0,000	19.75	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	12.02	Call		8,325.03000	8.32503	8,501,760	19.75	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.31	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,201.24000	48.20124	48,023,670	15.31	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.31	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		48,084.66000	48.08466	47,907,090	15.31	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.31	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,814.94000	1.81494	1,721,250	17.43	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.77	Call		2,783.63000	2.78363	2,800,500	16.58	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,371.36000	3.37136	3,210,660	16.58	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.02	Put		6,532.89000	6.53289	6,355,180	15.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,317.95000	48.31795	48,140,380	15.31	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		984.78000	0.98478	984,640	15.69	0.00	0	1
R2035	On	05/08/2021	Bond Future	11.37	Call		4,919.87000	4.91987	5,003,750	17.43	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		1,599.39000	1.59939	1,549,170	15.14	0.00	0	3
R2035	On	04/11/2021	Bond Future	10.12	Put		7,760.49000	7.76049	7,534,680	15.15	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,616.21000	1.61621	1,568,300	15.15	0.00	0	4
R2035	On	04/11/2021	Bond Future	10.62	Put		5,573.81000	5.57381	5,387,350	15.71	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,720.44000	2.72044	2,711,880	15.71	0.00	0	4
R2035	On	04/11/2021	Bond Future	13.82	Call		14,942.71000	14.94271	15,062,550	17.46	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		336.33000	0.33633	278,270	17.46	0.00	0	4
R2035	On	04/11/2021	Bond Future	11.75	Call		6,407.67000	6.40767	6,479,900	17.03	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,430.00000	2.43000	2,324,330	17.03	0.00	0	7
R2035	On	04/11/2021	Bond Future	11.08	Call		4,048.10000	4.04810	4,050,660	16.14	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,023.12000	4.02312	3,847,780	16.14	0.00	0	7
R2035	On	04/11/2021	Bond Future	10.23	Put		7,214.66000	7.21466	7,017,290	15.28	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,809.39000	1.80939	1,789,920	15.28	0.00	0	7
R2035	On	04/11/2021	Bond Future	12.52	Call		9,514.45000	9.51445	9,551,500	17.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,319.50000	1.31950	1,178,650	17.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/11/2021	Bond Future	12.53	Call		9.55458000	9.55458	9,592,380	17.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,307.02000	1.30702	1,166,920	17.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,474.36000	9.47436	9,510,670	17.46	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call		4,433.45000	4.43345	4,441,530	16.25	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		3,680.12000	3.68012	3,510,300	16.25	0.00	0	3%
R2035	On	04/11/2021	Bond Future	10.60	Call		2,668.53000	2.66853	2,659,560	15.68	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		5,650.23000	5.65023	5,463,360	15.68	0.00	0	3%
R2035	On	04/11/2021	Bond Future	10.11	Put		7,811.28000	7.81128	7,583,160	15.14	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,332.08000	1.33208	1,190,490	17.46	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put		9,391.98000	9.39198	9,209,540	14.40	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put		11,580.92000	11.58092	11,393,630	14.40	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		2,026.40000	2.02640	2,028,850	14.41	0.00	0	2%
R2035	On	03/02/2022	Bond Future	11.73	Call		5,996.96000	5.99696	6,119,710	15.74	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		3,559.71000	3.55971	3,502,860	15.74	0.00	0	2%
R2035	On	03/02/2022	Bond Future	11.03	Call		3,816.03000	3.81603	3,897,800	15.09	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		5,495.44000	5.49544	5,397,610	15.09	0.00	0	2%
R2035	On	03/02/2022	Bond Future	11.22	Call		4,366.28000	4.36628	4,453,310	15.25	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		1,761.64000	1.76164	1,758,800	14.40	0.00	0	2%
R2035	On	03/02/2022	Bond Future	11.39	Call		4,885.78000	4.88578	4,976,880	15.38	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		4,411.13000	4.41113	4,322,630	15.38	0.00	0	6%
R2035	On	03/02/2022	Bond Future	10.65	Call		2,821.35000	2.82135	2,895,090	14.76	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		6,863.04000	6.86304	6,757,180	14.76	0.00	0	6%
R2035	On	03/02/2022	Bond Future	11.22	Put		4,898.88000	4.89888	4,806,310	15.25	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,207.81000	1.20781	1,200,120	14.40	0.00	0	6%
R2035	On	03/02/2022	Bond Future	11.23	Call		4,396.28000	4.39628	4,483,370	15.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,869.14000	4.86914	4,776,630	15.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,426.36000	4.42636	4,513,820	15.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		4,839.55000	4.83955	4,747,410	15.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Call		6,525.90000	6.52590	6,662,470	15.94	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		3,244.25000	3.24425	3,201,220	15.94	0.00	0	2%
R2035	On	03/02/2022	Bond Future	11.28	Call		4,547.02000	4.54702	4,635,340	15.29	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		4,722.11000	4.72211	4,630,830	15.29	0.00	0	2%
R2035	On	03/02/2022	Bond Future	10.26	Put		8,591.45000	8.59145	8,414,300	14.41	0.00	0	
Total R2035 Option											2,048,550.00	1,200	16,1%
Total For R2035											13,050,949.20	1,322	170,7%
R2037	On	06/05/2021	Bond Future			10.82241	84.95259	10.84468	84.80833	19.23	0.00	0	46,4%
R2037	On	05/08/2021	Bond Future			11.04533	81.57090	11.06839	81.42610	18.61	53,592,081.30	657	122,7%
R2037	On	04/11/2021	Bond Future			11.24711	82.49533	11.27082	82.35048	17.17	0.00	0	
R2037	On	03/02/2022	Bond Future			11.46813	79.17227	11.49279	79.02606	17.18	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 Interr
Total R2037 Future												53,592,081.30	657	169,26
R2037	On	06/05/2021	Bond Future	12.43	Call			9,361.78000	9.36178	9,506,040	21.10	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			0.00000	0.00000	0,000	21.10	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			9,415.56000	9.41556	9,559,820	21.10	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			0.00000	0.00000	0,000	21.10	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			9,307.95000	9.30795	9,452,210	21.10	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			0.00000	0.00000	0,000	21.10	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			891.99000	0.89199	788,250	20.38	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			7,896.10000	7.89610	7,935,600	20.38	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			915.16000	0.91516	809,860	20.38	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			7,939.10000	7.93910	7,979,390	20.38	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			903.51000	0.90351	799,000	20.38	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			7,982.16000	7.98216	8,023,220	20.38	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			9,876.39000	9.87639	9,891,170	18.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,260.98000	1.26098	1,130,910	18.65	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put			3,477.83000	3.47783	3,328,180	17.41	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			4,798.37000	4.79837	4,793,570	17.41	0.00	0	6
R2037	On	04/11/2021	Bond Future	12.82	Call			9,915.89000	9.91589	9,931,360	18.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,249.24000	1.24924	1,119,860	18.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			9,955.44000	9.95544	9,971,580	18.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,237.60000	1.23760	1,108,890	18.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			7,847.23000	7.84723	7,898,090	18.65	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			1,922.53000	1.92253	1,828,540	18.65	0.00	0	6
R2037	On	03/02/2022	Bond Future	11.47	Put			4,760.70000	4.76070	4,683,640	17.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			4,565.01000	4.56501	4,634,120	17.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			4,818.97000	4.81897	4,741,870	17.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			4,595.26000	4.59526	4,664,390	17.14	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			4,789.76000	4.78976	4,712,680	17.14	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			4,625.59000	4.62559	4,694,740	17.15	0.00	0	
Total R2037 Option												0.00	0	1,20
Total For R2037												53,592,081.30	657	170,40
R2040	On	06/05/2021	Bond Future			10.92235	87.25944	10.94442	87.10642		19.54	0.00	0	36,7
R2040	On	05/08/2021	Bond Future			11.13922	83.65121	11.16209	83.49757		19.15	2,844,141.14	34	84,40
R2040	On	04/11/2021	Bond Future			11.33529	84.59924	11.35881	84.44555		17.63	0.00	0	
R2040	On	03/02/2022	Bond Future			11.54976	81.04976	11.57424	80.89457		17.66	0.00	0	
Total R2040 Future												2,844,141.14	34	121,12
R2040	On	06/05/2021	Bond Future	12.43	Call			9,362.79000	9.36279	9,515,810	21.63	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put			0.00000	0.00000	0,000	21.63	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			9,420.03000	9.42003	9,573,050	21.63	0.00	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
R2040	On	06/05/2021	Bond Future	11.58	Put		0.23000	0.00023	0,000	20.63	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		4,224.39000	4.22439	4,377,180	20.63	1,313,154.00	300	
R2040	On	06/05/2021	Bond Future	13.38	Call		14,495.35000	14.49535	14,648,370	21.63	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		0.00000	0.00000	0,000	21.63	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,305.49000	9.30549	9,458,510	21.63	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		0.00000	0.00000	0,000	21.63	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		0.00000	0.00000	0,000	21.63	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		1,003.28000	1.00328	765,220	19.29	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		205.16000	0.20516	120,120	19.29	36,036.00	300	
R2040	On	05/08/2021	Bond Future	12.48	Put		822.25000	0.82225	719,410	21.10	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,008.62000	9.00862	9,060,230	21.10	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		811.53000	0.81153	709,500	21.10	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,916.59000	8.91659	8,966,580	21.10	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,234.75000	2.23475	2,057,940	19.59	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,773.39000	4.77339	4,750,220	19.59	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		19,641.59000	19.64159	19,789,200	21.10	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		833.09000	0.83309	729,440	21.10	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		19.45000	0.01945	13,420	21.10	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		8,962.58000	8.96258	9,013,380	21.10	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		3,695.60000	3.69560	3,485,460	18.89	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,938.22000	2.93822	2,881,720	18.89	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,330.54000	1.33054	1,179,260	19.21	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,517.59000	10.51759	10,520,780	19.21	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,318.21000	1.31821	1,167,710	19.21	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,434.60000	10.43460	10,436,230	19.21	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,342.97000	1.34297	1,190,910	19.21	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,476.08000	10.47608	10,478,490	19.21	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,962.08000	4.96208	5,055,520	17.74	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		4,925.63000	4.92563	4,863,880	17.74	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,994.68000	4.99468	5,088,430	17.75	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		4,895.02000	4.89502	4,833,580	17.75	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,929.56000	4.92956	5,022,700	17.73	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		4,956.40000	4.95640	4,894,350	17.73	0.00	0	
Total R2040 Option											1,349,190.00	600	3,00
Total For R2040											4,193,331.14	634	124,12
R2044	On	06/05/2021	Bond Future			10.97725	83.88762	10.99904	83.73514	20.52	0.00	0	41,00
R2044	On	05/08/2021	Bond Future			11.18529	80.36978	11.20787	80.21672	20.13	0.00	0	60,20
R2044	On	04/11/2021	Bond Future			11.37313	81.28072	11.39638	81.12744	18.51	0.00	0	
R2044	On	03/02/2022	Bond Future			11.57834	77.81887	11.60254	77.66412	18.54	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2044 Future												0.00	0	101,31	
R2044	On	06/05/2021	Bond Future	12.44	Call			9,102.35000	9.10235	9,254,830	22.73		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			0.00000	0.00000	0,000	22.73		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			9,159.32000	9.15932	9,311,800	22.73		0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put			2,160.07000	2.16007	1,986,940	20.02		0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			24.64000	0.02464	3,990	20.02		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			2,731.30000	2.73130	2,874,820	21.25		0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			9.18000	0.00918	0,220	21.25		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			5,224.49000	5.22449	5,376,950	22.21		0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			942.90000	0.94290	936,380	20.68		0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			242.61000	0.24261	83,610	20.68		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call			9,443.02000	9.44302	9,595,500	22.73		0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			0.00000	0.00000	0,000	22.73		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			5,905.69000	5.90569	6,058,170	22.48		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			0.00000	0.00000	0,000	22.73		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			0.00000	0.00000	0,000	22.73		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			9,045.30000	9.04530	9,197,780	22.73		0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			0.00000	0.00000	0,000	22.48		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put			17.68000	0.01768	0,740	21.14		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			2,408.84000	2.40884	2,544,380	21.14		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put			0.02000	0.00002	0,000	22.21		0.00	0	3,10
R2044	On	05/08/2021	Bond Future	12.60	Call			9,315.21000	9.31521	9,376,060	22.21		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			758.95000	0.75895	666,740	22.21		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			9,360.99000	9.36099	9,422,590	22.21		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			749.04000	0.74904	657,580	22.21		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,269.45000	9.26945	9,329,560	22.21		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			768.96000	0.76896	676,010	22.21		0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			1,409.69000	1.40969	1,260,460	20.19		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			10,328.31000	10.32831	10,333,110	20.19		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			1,396.89000	1.39689	1,248,410	20.19		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			10,369.08000	10.36908	10,374,630	20.19		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			1,384.18000	1.38418	1,236,450	20.19		0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			10,287.56000	10.28756	10,291,610	20.19		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			4,999.01000	4.99901	5,107,720	18.66		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			4,951.42000	4.95142	4,905,380	18.66		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			4,933.68000	4.93368	5,041,790	18.63		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			5,013.80000	5.01380	4,967,160	18.63		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			4,966.17000	4.96617	5,074,580	18.64		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			4,982.39000	4.98239	4,936,050	18.64		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2044 Option												0.00	0	18,60	
Total For R2044												0.00	0	119,91	
R2048	On	06/05/2021	Bond Future			10.87708	83.27248	10.90334	83.08232		20.85		0.00	0	87,50
R2048	On	05/08/2021	Bond Future			11.07008	84.12875	11.09732	83.93754		19.42		0.00	0	172,20
R2048	On	04/11/2021	Bond Future			11.25312	80.66847	11.28125	80.47661		18.85		0.00	0	
R2048	On	03/02/2022	Bond Future			11.45238	81.57909	11.48168	81.38539		17.87		0.00	0	
Total R2048 Future												0.00	0	259,76	
R2048	On	06/05/2021	Bond Future	12.35	Call			9,377.45000	9.37745	9,567,610	23.15		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			0.00000	0.00000	0,000	23.15		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			9,435.45000	9.43545	9,625,610	23.15		0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put			539.74000	0.53974	282,490	20.69		0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call			515.59000	0.51559	448,500	20.69		0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put			2.25000	0.00225	0,010	21.61		0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call			3,456.60000	3.45660	3,644,520	21.61		0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put			5,375.90000	5.37590	5,185,740	19.16		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			0.00000	0.00000	0,000	23.15		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			9,319.36000	9.31936	9,509,520	23.15		0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call			0.00000	0.00000	0,000	19.16		0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put			985.89000	0.98589	707,690	20.53		0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call			233.01000	0.23301	144,970	20.53		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			0.00000	0.00000	0,000	23.15		0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			9,008.39000	9.00839	8,771,290	17.48		0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			620.23000	0.62023	574,340	17.48		0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			7,008.72000	7.00872	6,841,370	18.17		0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			1,060.78000	1.06078	1,084,640	18.17		0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put			4,075.91000	4.07591	3,912,620	19.28		0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			2,672.38000	2.67238	2,700,300	19.28		0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put			5,392.44000	5.39244	5,230,860	18.79		0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			1,770.48000	1.77048	1,800,110	18.79		0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			9,639.41000	9.63941	9,731,570	21.46		0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			730.67000	0.73067	631,620	21.46		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			9,686.40000	9.68640	9,779,390	21.46		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			721.02000	0.72102	622,800	21.46		0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			3,019.67000	3.01967	2,868,880	19.71		0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			3,733.26000	3.73326	3,773,680	19.71		0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put			5,896.58000	5.89658	5,735,350	18.61		0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			1,511.56000	1.51156	1,541,540	18.61		0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call			9,592.45000	9.59245	9,683,770	21.46		0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			740.44000	0.74044	640,550	21.46		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	12.83	Put		1,325.52000	1.32552	1,170,580	20.59	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		10,777.55000	10.77755	10,815,290	20.59	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,313.22000	1.31322	1,159,100	20.59	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		10,819.37000	10.81937	10,857,940	20.59	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,301.01000	1.30101	1,147,720	20.59	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		10,735.74000	10.73574	10,772,660	20.59	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,923.94000	4.92394	5,080,440	17.84	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		5,001.05000	5.00105	4,963,850	17.84	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,957.94000	4.95794	5,114,540	17.85	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,969.02000	4.96902	4,931,920	17.85	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,992.03000	4.99203	5,148,730	17.86	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,937.19000	4.93719	4,900,190	17.86	0.00	0	
Total R2048 Option											0.00	0	6,66
Total For R2048											0.00	0	266,42
R209	On	06/05/2021	Bond Future			10.53711	68.82064	10.55848	68.69990	21.40	0.00	0	9,50
R209	On	05/08/2021	Bond Future			10.73306	69.52831	10.75509	69.40712	19.31	1,946,792.68	28	28,12
R209	On	04/11/2021	Bond Future			10.91866	67.17453	10.94127	67.05323	18.67	0.00	0	3,62
R209	On	03/02/2022	Bond Future			11.11722	67.93283	11.14063	67.81048	17.76	0.00	0	
Total R209 Future											1,946,792.68	28	41,30
R209	On	06/05/2021	Bond Future	12.23	Call		8,560.80000	8.56080	8,681,540	23.15	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		0.00000	0.00000	0,000	23.15	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,607.16000	8.60716	8,727,900	23.15	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		6,368.36000	6.36836	6,247,620	20.48	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		0.00000	0.00000	0,000	20.48	0.00	0	2,12
R209	On	06/05/2021	Bond Future	10.35	Put		1,271.57000	1.27157	1,099,600	21.26	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		80.36000	0.08036	29,130	21.26	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		570.41000	0.57041	517,450	21.51	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		4,790.25000	4.79025	4,669,510	20.63	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		0.00000	0.00000	0,000	20.63	0.00	0	4,02
R209	On	06/05/2021	Bond Future	11.00	Call		2,433.18000	2.43318	2,548,190	22.11	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		5.85000	0.00585	0,120	22.11	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		3,259.58000	3.25958	3,138,320	20.89	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		0.00000	0.00000	0,000	23.15	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		5,529.49000	5.52949	5,650,230	23.15	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		0.00000	0.00000	0,000	23.15	0.00	0	3,72
R209	On	06/05/2021	Bond Future	10.25	Put		1,799.04000	1.79904	1,656,910	21.17	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		25.84000	0.02584	4,450	21.17	0.00	0	5,32
R209	On	06/05/2021	Bond Future	11.25	Call		3,746.68000	3.74668	3,867,290	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		336.68000	0.33668	162,980	21.51	0.00	0	1,72

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	06/05/2021	Bond Future	12.24	Put		0.00000	0.00000	0,000	23.15	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,514.40000	8.51440	8,635,140	23.15	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		0.13000	0.00013	0,000	22.62	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call		8,653.45000	8.65345	8,774,190	23.15	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		0.00000	0.00000	0,000	23.15	0.00	0	8,31
R209	On	06/05/2021	Bond Future	10.00	Call		0.52000	0.00052	0,000	20.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,329.16000	6.32916	6,384,910	20.92	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		924.11000	0.92411	858,670	20.92	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,368.23000	6.36823	6,422,360	20.92	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		914.55000	0.91455	847,490	20.92	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,290.03000	6.29003	6,347,510	20.92	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		933.67000	0.93367	869,960	20.92	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,611.13000	7.61113	7,599,690	20.18	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,470.72000	1.47072	1,337,980	20.18	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,708.77000	1.70877	1,565,900	20.18	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		7,644.54000	7.64454	7,633,710	20.18	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,457.60000	1.45760	1,325,470	20.18	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,678.00000	7.67800	7,667,770	20.18	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,444.58000	1.44458	1,313,050	20.18	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,553.04000	2.55304	2,481,220	18.22	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,978.81000	4.97881	4,785,690	18.22	0.00	0	10,00
R209	On	04/11/2021	Bond Future	9.50	Put		9,332.99000	9.33299	9,148,430	17.79	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		924.81000	0.92481	861,550	17.79	0.00	0	4,71
R209	On	04/11/2021	Bond Future	12.00	Call		7,050.06000	7.05006	7,028,490	20.18	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,932.18000	3.93218	3,883,340	17.56	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,566.14000	4.56614	4,394,950	17.56	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,957.89000	3.95789	3,909,300	17.57	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,538.97000	4.53897	4,368,030	17.57	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,983.92000	3.98392	3,935,350	17.58	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,512.17000	4.51217	4,341,250	17.58	0.00	0	
Total R209 Option											0.00	0	59,77
Total For R209											1,946,792.68	28	101,07
R210	On	06/05/2021	Bond Future			204.16095	204.16095	203.53556	203.53556		0.00	0	94
R210	On	05/08/2021	Bond Future			206.31174	206.31174	205.68195	205.68195		0.00	0	1,41
R210	On	04/11/2021	Bond Future			205.95327	205.95327	205.31997	205.31997		0.00	0	
R210	On	03/02/2022	Bond Future			208.32621	208.32621	207.68622	207.68622		0.00	0	
Total R210 Future											0.00	0	2,43
Total For R210											0.00	0	2,43
R212	On	06/05/2021	Bond Future			172.27626	172.27626	172.18649	172.18649		0.00	0	2,90

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R212	On	05/08/2021	Bond Future			171.75833	171.75833	171.66954	171.66954			0.00	0	1,56
R212	On	04/11/2021	Bond Future			173.74291	173.74291	173.65627	173.65627			0.00	0	
Total R212 Future												0.00	0	4,48
Total For R212												0.00	0	4,48
R213	On	06/05/2021	Bond Future			9.54723	85.36230	9.57396	85.21266		15.55	0.00	0	1,86
R213	On	05/08/2021	Bond Future			9.75453	86.24002	9.78221	86.08984		13.99	0.00	0	9,06
R213	On	04/11/2021	Bond Future			9.95166	83.68590	9.98020	83.53561		13.45	0.00	0	
R213	On	03/02/2022	Bond Future			10.16978	84.63046	10.19953	84.47873		12.81	0.00	0	
Total R213 Future												0.00	0	10,91
R213	On	06/05/2021	Bond Future	11.90	Call			11,786.40000	11.78640	11,936,040	16.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			0.00000	0.00000	0,000	16.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			11,832.18000	11.83218	11,981,820	16.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			0.00000	0.00000	0,000	16.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			11,740.58000	11.74058	11,890,220	16.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			0.00000	0.00000	0,000	16.80	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			5,958.09000	5.95809	6,046,870	15.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			772.89000	0.77289	711,490	15.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			3,569.23000	3.56923	3,611,310	14.33	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,659.47000	1.65947	1,551,370	14.33	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			3,882.55000	3.88255	3,721,540	13.74	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,440.63000	1.44063	1,429,800	13.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			6,243.56000	6.24356	6,323,840	15.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			710.70000	0.71070	640,800	15.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			6,284.55000	6.28455	6,363,720	15.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			702.19000	0.70219	631,180	15.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			6,202.62000	6.20262	6,284,030	15.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			719.30000	0.71930	650,530	15.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			6,988.10000	6.98810	7,009,410	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,314.16000	1.31416	1,185,180	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			6,918.46000	6.91846	6,938,430	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,340.45000	1.34045	1,210,130	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			6,953.24000	6.95324	6,973,880	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,327.25000	1.32725	1,197,600	14.54	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Call			4,956.11000	4.95611	4,950,350	13.07	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			2,948.74000	2.94874	2,791,250	13.07	0.00	0	43
R213	On	03/02/2022	Bond Future	10.00	Call			3,321.74000	3.32174	3,297,480	12.65	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			4,346.42000	4.34642	4,170,430	12.65	0.00	0	43
R213	On	03/02/2022	Bond Future	9.22	Put			6,911.12000	6.91112	6,728,180	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,962.73000	3.96273	3,944,010	12.81	0.00	0	

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	10.25	Put		3,706.16000	3.70616	3,535,710	12.81	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,760.73000	2.76073	2,732,790	12.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		5,040.09000	5.04009	4,860,420	12.50	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		8,715.36000	8.71536	8,531,180	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,614.60000	1.61460	1,582,860	12.19	0.00	0	2
R213	On	03/02/2022	Bond Future	10.15	Call		3,699.68000	3.69968	3,678,560	12.75	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		3,952.50000	3.95250	3,779,650	12.75	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,378.57000	2.37857	2,346,790	12.38	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		5,615.12000	5.61512	5,431,610	12.38	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		9,511.13000	9.51113	9,327,620	12.19	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Call		1,717.58000	1.71758	1,686,370	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,248.74000	3.24874	3,223,860	12.63	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		4,428.92000	4.42892	4,252,310	12.63	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,272.78000	3.27278	3,248,200	12.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		4,401.09000	4.40109	4,224,780	12.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,224.49000	3.22449	3,199,310	12.62	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,164.73000	1.16473	1,132,280	12.19	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		2,818.13000	2.81813	2,662,840	13.14	0.00	0	2
R213	On	03/02/2022	Bond Future	10.17	Call		3,751.72000	3.75172	3,731,000	12.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		3,902.33000	3.90233	3,729,880	12.76	0.00	0	2
R213	On	03/02/2022	Bond Future	9.15	Put		7,195.39000	7.19539	7,011,920	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		4,456.59000	4.45659	4,279,680	12.62	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		983.15000	0.98315	951,370	12.19	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		5,169.76000	5.16976	5,166,200	13.14	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	13,77
R214	On	06/05/2021	Bond Future			10.86207	66.03601	10.87829	65.94266	23.23	0.00	0	8,2
R214	On	05/08/2021	Bond Future			11.05411	66.71505	11.07083	66.62148	20.98	2,134,881.60	32	17,8
R214	On	04/11/2021	Bond Future			11.23615	64.19225	11.25328	64.09883	20.36	0.00	0	
R214	On	03/02/2022	Bond Future			11.43382	64.91685	11.45159	64.82261	19.31	0.00	0	
Total R214 Future											2,134,881.60	32	26,11
R214	On	06/05/2021	Bond Future	12.26	Call		7,224.36000	7.22436	7,317,710	25.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		0.00000	0.00000	0,000	25.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,271.80000	7.27180	7,365,150	25.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		0.00000	0.00000	0,000	25.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,176.85000	7.17685	7,270,200	25.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		0.00000	0.00000	0,000	25.17	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,056.12000	6.05612	6,090,440	22.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,133.21000	1.13321	1,073,960	22.75	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/08/2021	Bond Future	12.02	Call		6,094.23000	6.09423	6,126,560	22.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,122.24000	1.12224	1,061,000	22.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,132.37000	6.13237	6,162,740	22.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,111.36000	1.11136	1,048,160	22.75	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,581.09000	1.58109	1,458,780	22.02	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,663.35000	7.66335	7,639,550	22.02	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,602.15000	1.60215	1,484,930	22.02	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,698.94000	7.69894	7,672,660	22.02	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,591.51000	1.59151	1,471,810	22.02	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,734.68000	7.73468	7,705,790	22.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,258.60000	4.25860	4,249,560	19.22	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,479.53000	4.47953	4,376,250	19.22	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,205.42000	4.20542	4,196,200	19.20	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		4,533.04000	4.53304	4,429,580	19.20	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,231.98000	4.23198	4,222,960	19.21	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,506.22000	4.50622	4,402,960	19.21	0.00	0	
Total R214 Option											0.00	0	
Total For R214											2,134,881.60	32	26,11
Total for Bond											843,075,513.05	97,631	1,733,58
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	
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			761.24500	761.24500	760.63800	760.63800			60,899,600.00	8	
GOVI On 05/08/2021 GOVI			768.98800	768.98800	768.37700	768.37700			30,759,520.00	4	98
GOVI On 04/11/2021 GOVI			777.76800	777.76800	777.15500	777.15500			0.00	0	
GOVI On 03/02/2022 GOVI			786.54300	786.54300	785.92400	785.92400			0.00	0	
Total GOVI Future									91,659,120.00	12	1,00
GOVI On 06/05/2021 GOVI	678.68	Call			819,580.00000	81.95800	825,650,000		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			819,480.00000	81.94800	825,550,000		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			819,680.00000	81.96800	825,750,000		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			492,470.00000	49.24700	498,580,000		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			492,370.00000	49.23700	498,480,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/08/2021	GOVI	719.14	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call		492,270.00000	49.22700	498,380,000		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		487,350.00000	48.73500	493,480,000		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		487,550.00000	48.75500	493,680,000		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		487,450.00000	48.74500	493,580,000		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		68,360.00000	6.83600	62,170,000		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		68,160.00000	6.81600	61,970,000		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		68,260.00000	6.82600	62,070,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											91,659,120.00	12	1,00
Total for GOVI											91,659,120.00	12	1,00
AL37	On	06/05/2021	Index Future			783.92700	783.92700	784.67000	784.67000		0.00	0	
AL37	On	05/08/2021	Index Future			791.90000	791.90000	792.65300	792.65300		0.00	0	
AL37	On	04/11/2021	Index Future			800.94200	800.94200	801.70900	801.70900		0.00	0	
AL37	On	03/02/2022	Index Future			809.97800	809.97800	810.75500	810.75500		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/05/2021	Index Future			875.91800	875.91800	874.94000	874.94000		0.00	0	
AL7T	On	05/08/2021	Index Future			884.82600	884.82600	883.84200	883.84200		0.00	0	
AL7T	On	04/11/2021	Index Future			894.93000	894.93000	893.94000	893.94000		0.00	0	
AL7T	On	03/02/2022	Index Future			905.02600	905.02600	904.02600	904.02600		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/05/2021	Index Future			770.45000	770.45000	769.84700	769.84700		0.00	0	13
ALBI	On	05/08/2021	Index Future			778.28700	778.28700	777.68000	777.68000		0.00	0	13
ALBI	On	04/11/2021	Index Future			787.17300	787.17300	786.56500	786.56500		0.00	0	
ALBI	On	03/02/2022	Index Future			796.05400	796.05400	795.44000	795.44000		0.00	0	
Total ALBI Future											0.00	0	26
Total For ALBI											0.00	0	26
IGOV	On	06/05/2021	Index Future			283.59500	283.59500	283.87700	283.87700		0.00	0	30
IGOV	On	05/08/2021	Index Future			286.55000	286.55000	286.83600	286.83600		0.00	0	58

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 04/11/2021 Index Future			289.89200	289.89200	290.18300	290.18300				0.00	0	
IGOV On 03/02/2022 Index Future			293.23200	293.23200	293.52600	293.52600				0.00	0	
Total IGOV Future										0.00	0	85
Total For IGOV										0.00	0	85
Total for Index										0.00	0	1,16
JIBAR f On 19/05/2021 Jibar Future			3.69500	96.30500	3.69500	96.30500				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.73500	96.26500	3.73500	96.26500				0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.76000	96.24000	3.75000	96.25000				0.00	0	
JIBAR f On 18/08/2021 Jibar Future			3.80000	96.20000	3.80000	96.20000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.82500	96.17500	3.81500	96.18500				0.00	0	30,00
JIBAR f On 20/10/2021 Jibar Future			3.89000	96.11000	3.87000	96.13000				0.00	0	
JIBAR f On 15/12/2021 Jibar Future			4.04000	95.96000	4.01000	95.99000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.25500	95.74500	4.21500	95.78500				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.64000	95.36000	4.59500	95.40500				0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.83000	95.17000	4.77000	95.23000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.18500	94.81500	5.13500	94.86500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.39500	94.60500	5.32500	94.67500				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			90.72000	90.72000	90.71000	90.71000				0.00	0	
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										934,734,633.05	97,643	1,766,27
ABCPI On 07/12/2023 Spot Bond			3.39000	307.88504	3.39000	307.59767				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.76183				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.14924				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.44993	9.65000	103.36961				0.00	0	
Total ABF004 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 ABF004									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.08054			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN0 On 17/03/2026 Spot Bond					0.00000	100.79817			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	100.32043			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	100.85971			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.16147			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.68423			0.00	0	
Total ABFN21 SPOT									0.00	0	
Total For ABFN21									0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	103.10806			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.19738			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.29896			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.54387			0.00	0	430,000,00
Total ABFN26 SPOT									0.00	0	430,000,00
Total For ABFN26									0.00	0	430,000,00
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.05863			0.00	1,400,000,000	700,000,00
Total ABFN27 SPOT									0.00	1,400,000,000	700,000,00
Total For ABFN27									0.00	1,400,000,000	700,000,00
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.61593			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.74878				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.73160				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	99.87764				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.34031				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.30395				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond					0.00000	100.31050				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	100.48305				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	99.84690				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	100.82038				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 23/04/2022 Spot Bond					0.00000	100.19096				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN38 On 16/09/2022 Spot Bond					0.00000	100.91675				0.00	0	1,800,000.00
Total ABFN39 SPOT										0.00	0	1,800,000.00
Total For ABFN39										0.00	0	1,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.20137				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.45832				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.71755				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.30946				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.31816				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.32443				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.63160				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.87987				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.92409				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.51373				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.52818				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.60820				0.00	0	
Total ABFN51 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 ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.56226				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.30106				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.81112				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.60477				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.12644				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.45000	3.45000	3.45000	147.59236				0.00	0	1,040,000,00
Total ABKI03 SPOT										0.00	0	1,040,000,00
Total For ABKI03										0.00	0	1,040,000,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	89.55102	100.00000	88.97987				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.78000	6.78000	6.78000	140.50960				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.04986	100.00000	19.90468				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.38000	2.38000	2.38000	150.57285				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.79000	3.79000	3.79000	194.17415				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.56000	4.56000	4.56000	220.29605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.25500	6.25500	6.25500	103.94640			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.28500	7.28500	7.28500	118.55456			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.75500	104.69556	4.75500	104.65480			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.78500	107.11233	4.78500	107.07036			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.85000	113.51024	6.85000	113.44690			0.00	0	40,000,00
Total ABS16 SPOT									0.00	0	40,000,00
Total For ABS16									0.00	0	40,000,00
ABS17 On 11/11/2027 Spot Bond			8.06000	112.80799	8.06000	112.73415			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			5.22500	111.38595	5.22500	111.33912			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.55500	106.80301	7.55500	106.73846			0.00	0	3,000,000,00
Total ABS7 SPOT									0.00	0	3,000,000,00
Total For ABS7									0.00	0	3,000,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.24734	100.00000	11.17323			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.77000	319.89307	1.77000	319.63661			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.85000	171.92412	0.85000	171.79918		17,000,000,000.00		20,000,000	210,000,00
Total ABSI4 SPOT								17,000,000,000.00		20,000,000	210,000,00
Total For ABSI4								17,000,000,000.00		20,000,000	210,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABX01 On 10/07/2024 Spot Bond			10.16000	10.16000	10.16000	105.54853				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.79551				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.77106				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.74072				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.74441				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.31693				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.76887				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.76887				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.78970				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.78970				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	161.36402				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	164.34610				0.00	0	
Total ACL204 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 ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.72973				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.72481				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.70644				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.06601				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.05874				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.28756				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.32083				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.17639				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.21874				0.00	0	100,000,00
Total AGL02 SPOT										0.00	0	100,000,00
Total For AGL02										0.00	0	100,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	100.31458				0.00	0	500,000,00
Total AGL03 SPOT										0.00	0	500,000,00
Total For AGL03										0.00	0	500,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.77414				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.01701				0.00	24,800,000	6,200,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT02 SPOT										0.00	24,800,000	6,200,00
Total For AGT02										0.00	24,800,000	6,200,00
AGT03 On 05/06/2025 Spot Bond					0.00000	101.87808				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.71778				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.26993				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.26993				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.31380				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.26265				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.26020				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.28705				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.31386				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.40143				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.42813				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A On 21/08/2021 Spot Bond					0.00000	101.15965				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.09046				0.00	180,000,000	90,000,000
Total AHF5A2 SPOT										0.00	180,000,000	90,000,000
Total For AHF5A2										0.00	180,000,000	90,000,000
AHF5A On 21/08/2023 Spot Bond			5.94500	110.36073	5.94500	110.30716				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.15115				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.23206				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.20725				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.28863				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.53551				0.00	5,100,000,000	2,550,000,000
Total AHF6A2 SPOT										0.00	5,100,000,000	2,550,000,000
Total For AHF6A2										0.00	5,100,000,000	2,550,000,000
AHF6B On 21/08/2024 Spot Bond					0.00000	101.15108				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.23198				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.79786				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.07018				0.00	5,127,526,432	2,563,763,216
Total AHF7A1 SPOT										0.00	5,127,526,432	2,563,763,216

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7A1										0.00	5,127,526,432	2,563,763,21
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.11169				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.19154				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.12044				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.27243				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.12746				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.95944				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.18792				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			6.67500	109.42358	6.67500	109.36470				0.00	0	80,000,00
Total AIR02 SPOT										0.00	0	80,000,00
Total For AIR02										0.00	0	80,000,00
AIR04: On 29/05/2024 Spot Bond			7.17500	109.73077	7.17500	109.66669				0.00	0	70,000,00
Total AIR04 SPOT										0.00	0	70,000,00
Total For AIR04										0.00	0	70,000,00
AIR05: On 29/05/2030 Spot Bond			11.57500	95.76825	11.57500	95.67898				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			6.06000	170.84454	6.06000	170.64883				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04: On 21/10/2021 Spot Bond					0.00000	100.31726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.56119				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.90690				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.11977				0.00	0	1,400,000,00
Total APF08 SPOT										0.00	0	1,400,000,00
Total For APF08										0.00	0	1,400,000,00
APF09 On 24/07/2023 Spot Bond					0.00000	100.38625				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.02834				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.31746				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.68813				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.89946				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.29778				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.91000	235.77914	4.91000	235.53016				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.92500	212.82941	4.92500	212.60440				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN13: On 31/01/2022 Spot Bond			1.83000	170.72365	1.83000	170.58584			82,716,000,000.00	45,200,000	11,300,00
Total ASN137 SPOT									82,716,000,000.00	45,200,000	11,300,00
Total For ASN137									82,716,000,000.00	45,200,000	11,300,00
ASN14: On 20/06/2021 Spot Bond					0.00000	99.31947			0.00	0	
Total ASN145 SPOT									0.00	0	
Total For ASN145									0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.87500	170.66887	1.87500	170.53047			0.00	0	
Total ASN149 SPOT									0.00	0	
Total For ASN149									0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.41883			0.00	0	
Total ASN150 SPOT									0.00	0	
Total For ASN150									0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.08257			0.00	0	
Total ASN152 SPOT									0.00	0	
Total For ASN152									0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.68000	183.97929	4.68000	183.78880			0.00	0	
Total ASN154 SPOT									0.00	0	
Total For ASN154									0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN156 SPOT									0.00	0	
Total For ASN156									0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN157 SPOT									0.00	0	
Total For ASN157									0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN159 SPOT									0.00	0	
Total For ASN159									0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	99.95457			0.00	0	
Total ASN160 SPOT									0.00	0	
Total For ASN160									0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.19682			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	100.84355			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	100.85337			0.00	0	
Total ASN181 SPOT									0.00	0	
Total For ASN181									0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.62819			0.00	0	
Total ASN194 SPOT									0.00	0	
Total For ASN194									0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.03000	105.46354	5.03000	105.35093			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.66729			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.67733			0.00	0	
Total ASN203 SPOT									0.00	0	
Total For ASN203									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.73991			0.00	0	201,700,00
Total ASN204 SPOT									0.00	0	201,700,00
Total For ASN204									0.00	0	201,700,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.40609			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	101.59243				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	101.04427				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.95273				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.85093				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.66767				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	99.85473				0.00	0	100,000,00
Total ASN278 SPOT										0.00	0	100,000,00
Total For ASN278										0.00	0	100,000,00
ASN278 On 20/08/2048 Spot Bond					0.00000	101.17506				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	101.14710				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.86814				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.68706				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.72238				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	100.92423				0.00	0	50,000,00
Total ASN310 SPOT										0.00	0	50,000,00
Total For ASN310										0.00	0	50,000,00
ASN31(On 31/03/2029 Spot Bond			4.14500	4.14500	4.14500	103.24251				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.05500	5.05500	5.05500	93.59172				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.68414				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.78109				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	99.95552				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.68928				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.14000	103.98095	5.14000	103.86898				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.73458				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.66724				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.70830				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.70398				0.00	0	
Total ASN354 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 ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.70398				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	101.04413				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.84470				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.69048				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.71619				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN380 On 29/10/2021 Spot Bond					0.00000	100.12620				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.81969				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.81969				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.83374				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.69660				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 20/11/2022 Spot Bond					0.00000	101.04955				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.77863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.69170				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.81407				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN416 On 05/12/2021 Spot Bond					0.00000	100.93914				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN421 On 20/12/2024 Spot Bond					0.00000	104.80580				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN443 On 17/06/2021 Spot Bond					0.00000	100.69127				0.00	180,000,000	90,000,000
Total ASN444 SPOT										0.00	180,000,000	90,000,000
Total For ASN444										0.00	180,000,000	90,000,000
ASN445 On 17/06/2021 Spot Bond					0.00000	100.69127				0.00	180,000,000	90,000,000
Total ASN445 SPOT										0.00	180,000,000	90,000,000
Total For ASN445										0.00	180,000,000	90,000,000
ASN446 On 22/06/2023 Spot Bond					0.00000	100.64881				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.66951				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 01/07/2023 Spot Bond					0.00000	100.87527				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN452 On 20/03/2023 Spot Bond					0.00000	101.71200				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 21/12/2026 Spot Bond					0.00000	104.76317				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.30047				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.30331				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	101.80872				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	101.02827				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	102.46462				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	101.98142				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.11046				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.12934				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	100.98255				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	101.73070				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	99.94794				0.00	0	
Total ASN476 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 ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.71356				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.85083				0.00	0	300,000,00
Total ASN480 SPOT										0.00	0	300,000,00
Total For ASN480										0.00	0	300,000,00
ASN48: On 25/05/2021 Spot Bond					0.00000	100.92331				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	102.30800				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	101.93225				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.71111				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.85018				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.83135				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.49140				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.73950				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.71846				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.71846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.69279				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	103.44388	9.00000	103.37808				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	103.13155	8.18000	103.07030				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	103.20014	8.36000	103.13786				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	103.20014	8.36000	103.13786				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	102.46357	9.10000	102.38803				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	102.98512	11.05000	102.89336				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.97177	11.00000	102.88044				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	99.92731				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.83824	10.50000	102.75106				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.83824	10.50000	102.75106				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54(On 02/04/2026 Spot Bond					0.00000	100.54192				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.10727				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	101.27825				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	102.86496	10.60000	102.77695				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.47000	100.16123	10.47000	102.74329				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.55000	102.82484	10.55000	102.73629				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	100.01575				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	101.14328				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56(On 10/05/2021 Spot Bond					0.00000	99.96200				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56(On 10/05/2021 Spot Bond					0.00000	99.96200				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	101.09131				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	101.00037				0.00	0	
Total ASN566 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 ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	101.04411				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.18437				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.15170				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	101.00194				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	100.97486				0.00	0	1,000,000,00
Total ASN571 SPOT										0.00	0	1,000,000,00
Total For ASN571										0.00	0	1,000,000,00
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.98840				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	100.98840				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.82683				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.66726				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.81240				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.80467				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.88296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.83267				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	99.91346				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	101.03060				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.99017				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	100.47390				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN593 On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.46110				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN594 On 31/01/2022 Spot Bond			9.22000	101.32975	9.22000	102.41920				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.40921				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.34541				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 16/07/2021 Spot Bond			4.69500	4.69500	4.69500	100.27012				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	

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 22/07/2021 Spot Bond					0.00000	100.18866				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.21068				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.22174				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.28235				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.12030				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.13075				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000.00
Total ASN611 SPOT										0.00	0	6,000,000.00
Total For ASN611										0.00	0	6,000,000.00
ASN61 On 06/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000.00	
Total ASN613 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000.00		
Total For ASN613								10,000,000,000,000.00	5,000,000,000	5,000,000.00		
BAW21 On 24/03/2022 Spot Bond			4.94500	104.84591	4.94500	104.80416				0.00	0	40,000.00
Total BAW21 SPOT										0.00	0	40,000.00
Total For BAW21										0.00	0	40,000.00
BAW21 On 24/03/2022 Spot Bond			9.30000	101.16302	9.30000	101.08808				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	101.84302				0.00	0	
Total BAW22 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 BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.30959				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.11135				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.07197				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.53011				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.31000	100.09291	6.31000	100.04196				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.22951				0.00	0	50,000,00
Total BAW34 SPOT										0.00	0	50,000,00
Total For BAW34										0.00	0	50,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.05863				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.07731				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.66412				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.83766				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.14500	8.14500	8.14500	106.39975				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	100.87260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.77000	10.77000	10.77000	106.46653				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.76333				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.74944				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.73444				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.73457				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.74449				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.12297				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.86274				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.84353				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.88781				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.86222				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.88720				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.83692				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.88704				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.83771				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.88732				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.86233				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.98787				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.01197				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.01197				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.01197				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.03721				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.01262				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.33601				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.06268				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.95957				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.71500	7.71500	7.71500	102.56154				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.02940				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.40525				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.52237				0.00	160,000,000	80,000,00
Total BDX32 SPOT										0.00	160,000,000	80,000,00
Total For BDX32										0.00	160,000,000	80,000,00
BDX33 On 08/03/2023 Spot Bond					0.00000	100.96866				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.94500	108.17466	6.94500	108.11446				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.29614				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	0.00000				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 BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.87500	99.90591	6.87500	99.96234				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.39422				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.94500	104.13988	5.94500	104.08985				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.46471				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.94212				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.46444				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	99.94778				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.25636				0.00	0	100,000,00
Total BGL18 SPOT										0.00	0	100,000,00
Total For BGL18										0.00	0	100,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.08545				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.28530				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.24733				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID09 On 15/11/2021 Spot Bond					0.00000	99.94123				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.12723				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.68500	108.92086	5.68500	108.87028				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.75064				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.99498				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.08068				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.18929				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.12518				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.44336				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.88300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.24500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.96600				0.00	0	
Total BNPP06 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 BNPP06										0.00	0	
BNPP0: On 11/08/2021 Spot Bond					0.00000	99.94934				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.21436				0.00	160,000,000	80,000,00
Total BPPF11 SPOT										0.00	160,000,000	80,000,00
Total For BPPF11										0.00	160,000,000	80,000,00
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.61710				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.04509				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.75386				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.79586				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	100.32892				0.00	0	200,000,00
Total BPPF23 SPOT										0.00	0	200,000,00
Total For BPPF23										0.00	0	200,000,00
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.05590				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.06022				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.33973				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.36551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.05339				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.05586				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.05802				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.95378				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.62230				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.52000	99.95049	4.52000	99.98762				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.08215				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.91167				0.00	0	400,000,00
Total CBL29 SPOT										0.00	0	400,000,00
Total For CBL29										0.00	0	400,000,00
CCT01 On 23/06/2023 Spot Bond			7.21000	115.11452	7.21000	115.04735				0.00	0	227,100,00
Total CCT01 SPOT										0.00	0	227,100,00
Total For CCT01										0.00	0	227,100,00
CCT02 On 12/06/2024 Spot Bond			7.46000	116.02147	7.46000	115.95145				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT03 On 15/03/2025 Spot Bond			8.09000	111.65499	8.09000	111.58282				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.51000	106.18133	9.51000	104.72720				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.08923				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.94051				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.13929				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.40057				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.50087				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.30825				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.32689				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.47858				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.93403	3.14000	160.70719				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.80000	1.80000	1.80000	160.86942				0.00	0	
Total CLN198 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 CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	110.70838	4.77000	107.80900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	102.83600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.35480				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.71500	111.27943	6.71500	111.21953				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	112.39178	8.70700	120.00800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.01959				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.18875				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.43199				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.40200	10.98000	100.31455				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	113.37200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	118.12353	6.50000	115.39900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.47300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.72236				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	99.89376				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.89470				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN444 On 24/05/2021 Spot Bond			5.44000	105.45247	5.44000	105.40543				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			1.80000	170.76020	1.80000	170.62277				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.08000	137.04047	5.08000	136.89359				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.52000	134.95378	5.52000	134.80433				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.96600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	99.84644				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.30140				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46(On 29/11/2021 Spot Bond					0.00000	101.39385				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.14500	104.72253	6.14500	104.67087				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	101.24608				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.78513				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	101.03337				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	101.42382				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47(On 23/06/2021 Spot Bond					0.00000	98.17400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47(On 29/11/2021 Spot Bond			100.00000	71.37965	100.00000	70.90155				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	101.33530				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	101.28766				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48(On 02/12/2021 Spot Bond					0.00000	101.45721				0.00	0	
Total CLN484 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 CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.64000	106.41024	5.64000	106.36148				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	105.49551	10.16000	106.86800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.94500	106.27513	5.94500	106.22354				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.02817				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.84358				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.12658				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.34500	112.80445	6.34500	112.74702				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.22966				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.17113				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.41979				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.44341				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.81202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.88046				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.08530				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.94513				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.16271				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.49011	9.96000	101.40973				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.26723	10.01000	100.18698				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.21225				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.43217	9.60000	103.83261				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.87825				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.02029				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	99.91236				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN524 On 09/09/2022 Spot Bond			9.20000	101.52695	9.20000	101.45253				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.04947				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.64011				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.64330				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	102.12167				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.46740				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.87825				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.78363				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.30163				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.94000	108.01505	8.94000	107.93679				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.03872				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.17383				0.00	0	
Total CLN537 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 CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.34306				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	134.37300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.06254				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.33576				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.41000	108.89065	8.41000	108.81633				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.46000	106.36993	8.46000	106.29810				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.55000	105.86216	8.55000	105.78873				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	303.14940				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	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	99.84362				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.92754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.15020				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.37954				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	119.47900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.93930				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	99.76860	10.19000	99.75679				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.41000	106.39713	8.41000	106.32451				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	99.95549				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.06002				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.57162				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.02174				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.94310				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	

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 13/05/2021 Spot Bond					0.00000	99.90070				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	99.90912				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.64000	104.86081	8.64000	104.78733				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.92348				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	99.92047				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	99.94277				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.84128				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.85693				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.28927				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.52335				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.52335				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN580 On 10/05/2024 Spot Bond					0.00000	99.95626				0.00	0	
Total CLN580 SPOT										0.00	0	
Total For CLN580										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.99852				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.99852				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.97822				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.26265				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.97102				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.39189				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.92601				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.76192				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.78950				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.95985				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.73829				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.50000	141.94885	3.50000	114.00103				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.13054				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.59396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.13054				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	104.14106				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.49391				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.84376				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.78950				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.78950				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.13800				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	102.17494				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.02616				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	99.93173				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.45147				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN607 On 17/01/2024 Spot Bond					0.00000	100.29922				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.14172				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.24920	9.32000	100.17437				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	100.21142				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.93589				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.10133				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.99844				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.61067				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.96300				0.00	860,000,000	430,000,000
Total CLN616 SPOT										0.00	860,000,000	430,000,000
Total For CLN616										0.00	860,000,000	430,000,000
CLN617 On 20/12/2024 Spot Bond					0.00000	102.37863				0.00	0	
Total CLN617 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 CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.82641				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.97100				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.13401				0.00	2,400,000,000	1,200,000,000
Total CLN620 SPOT										0.00	2,400,000,000	1,200,000,000
Total For CLN620										0.00	2,400,000,000	1,200,000,000
CLN620 On 28/10/2022 Spot Bond					0.00000	100.13357				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.23890				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	94.54800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.17681				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.95500	107.47616	5.95500	107.42391				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.37776				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.50421				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.19000	62.32102	12.19000	83.33825				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	101.05360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			9.11000	103.43028	9.11000	103.35395				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63' On 19/08/2025 Spot Bond					0.00000	101.37145				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/05/2021 Spot Bond					0.00000	101.07145				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	100.56811				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	99.95719				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.93808				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63(On 21/11/2024 Spot Bond					0.00000	101.09035				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.36514				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63(On 19/02/2022 Spot Bond					0.00000	101.48731				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63(On 12/08/2022 Spot Bond					0.00000	99.93376				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	101.49139				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN643 On 17/10/2023 Spot Bond					0.00000	100.26414				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.09642				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.77450				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.12710				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.77586				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.36514				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.02576				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.36514				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.09138				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.36514				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	102.08300				0.00	860,000,000	430,000,000
Total CLN655 SPOT										0.00	860,000,000	430,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN655										0.00	860,000,000	430,000,000
CLN655 On 20/06/2025 Spot Bond					0.00000	100.87529				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.52290				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.45572				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.22200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	98.43900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	109.49300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	130.95300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.41812				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.59072				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.64285				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.64635				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.68018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	101.09529				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.51243				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.90124				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.07617	141.94367	4.07617	115.23957				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.07617	141.94367	4.07617	115.24031				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	101.04003				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.54398				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.62812				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 02/06/2021 Spot Bond					0.00000	101.74788				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.72230				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.37041				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	101.57133				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.86224				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.69051				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.71011				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	99.92558				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.82147				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.84461				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.84435				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.74065				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.61664				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.74071				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.65861				0.00	0	
Total CLN693 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 CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	100.55634				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	92.94335				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	85.48986				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	83.92224				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.53305				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.92899				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	99.94921				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	84.37336				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	80.71823				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.42191				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	86.07361				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	87.44850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.67019				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.86051				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.72335				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.48880				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.73775				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.78293				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	99.93771				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.72824				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.72824				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.72824				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	81.50460				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN718 On 20/06/2021 Spot Bond					0.00000	100.59372				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.77508				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	80.47887				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	80.80850				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.90325				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	81.53508				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.66829				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.66829				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.66829				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.68053				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.68053				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.68053				0.00	0	
Total CLN729 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 CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.09610				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.16216				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.81845				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.79062				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	99.91683				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.71951				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.50159				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.52449				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	99.90500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.27300				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.30626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.29266				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.11933				0.00	0	5,500,000.00
Total CLN743 SPOT										0.00	0	5,500,000.00
Total For CLN743										0.00	0	5,500,000.00
CLN743 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00		4,000,000,000	4,000,000,000	
Total CLN745 SPOT								10,000,000,000,000.00		4,000,000,000	4,000,000,000	
Total For CLN745								10,000,000,000,000.00		4,000,000,000	4,000,000,000	
CLN81 On 18/04/2028 Spot Bond			7.71500	102.62520	7.71500	102.56154				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.84852				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.34500	114.40069	7.34500	114.33270				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			9.56000	111.88156	9.56000	111.79547				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.12500	115.47503	6.12500	115.41763				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			6.78000	104.99568	6.78000	104.93831				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.97000	102.13913	9.97000	102.05771				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.06000	101.05513	10.06000	100.97341				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CPV01 On 30/06/2029 Spot Bond			9.14500	9.14500	9.14500	110.55284				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.83876				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.74065				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.71701				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.47219				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	101.11059				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.12989				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.93027				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.74658				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.64472				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.94655				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.69745				0.00	0	
Total DOL012 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.07220				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.08184				0.00	0	50,000,00
Total DSY02 SPOT										0.00	0	50,000,00
Total For DSY02										0.00	0	50,000,00
DSY03 On 21/11/2024 Spot Bond			8.81000	8.81000	8.81000	109.74191				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.59625				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.16126				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.89500	103.86080	5.89500	103.81082				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.26000	108.24843	6.26000	108.19315		3,974,263,664,000.00		634,866,400	344,763,30	
Total DV23 SPOT								3,974,263,664,000.00		634,866,400	344,763,30	
Total For DV23								3,974,263,664,000.00		634,866,400	344,763,30	
DV23/R On 27/02/2023 Spot Bond			100.00000	32.63960	100.00000	32.42098				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	32.63960	100.00000	32.42098				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.81500	111.95481	5.81500	111.90165				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	102.13989	9.69000	102.05983				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.13989	9.69000	102.05983				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.56500	94.84176	11.56500	94.75344				0.00	0	
Total DV29 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 DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.22922	10.10000	102.14578			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.22922	10.10000	102.14578			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	101.00215			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.33429			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.38168			0.00	180,000,000	2,590,000,000
Total DVF22B SPOT									0.00	180,000,000	2,590,000,000
Total For DVF22B									0.00	180,000,000	2,590,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.35654			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.64070			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.15829			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.44056			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.90814			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.86125			0.00	0	
Total DVFB21 SPOT									0.00	0	
Total For DVFB21									0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.52162			0.00	0	
Total DVFB25 SPOT									0.00	0	
Total For DVFB25									0.00	0	

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 31/05/2026 Spot Bond					0.00000	101.40652				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.09503				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.24575				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.10040				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.24217				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.30277				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.37500	105.69845	4.37500	105.66083				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.35000	105.08540	5.35000	105.04019				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.25500	111.02021	6.25500	110.96447				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.17000	105.46716	5.17000	105.35408				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.03000	93.59861	5.03000	93.49866				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	133.30103	2.25000	133.18883				0.00	0	
Total EL037/I2038 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 EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.91000	141.83358	3.95000	141.33982				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.96200	127.87986	3.96200	129.17816				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.00500	125.24385	4.00500	125.12050				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.81000	108.90805	4.81000	108.79392				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.00000	95.64202	5.00000	95.54012				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	133.30103	2.25000	133.18883				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	151.28795				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	148.87168				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	114.85917				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	113.89873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 17/06/2021 Spot Bond					0.00000	114.16798				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	112.45267				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	104.45751				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	105.82287				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	98.65286				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	101.21637				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.13000	102.51677	9.13000	102.44218				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			11.16500	11.16500	11.16500	93.97030				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.51500	11.51500	11.51500	97.93364				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.21000	107.36522	9.21000	105.67655				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.21000	9.21000	9.21000	106.72030				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 17/07/2032 Spot Bond			11.70000	11.70000	11.70000	80.62116				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.63000	10.63000	10.63000	104.21089				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.70000	11.70000	11.70000	98.63685				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.02489				0.00	180,000,000	90,000,000
Total EPF014 SPOT										0.00	180,000,000	90,000,000
Total For EPF014										0.00	180,000,000	90,000,000
EPF015 On 04/06/2023 Spot Bond					0.00000	100.99730				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.84587				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.87040				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.80507				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.82482				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.99992				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.04633				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.95868				0.00	0	
Total EPFC47 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 EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.81306				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.93317				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.95971				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.31470				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.91484				0.00	0	180,000,00
Total EQT005 SPOT										0.00	0	180,000,00
Total For EQT005										0.00	0	180,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.10843				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	99.86005				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.86677				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.84925				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.86541				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.85865				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.86897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.87218				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.85190				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.60500	109.95602	5.60500	109.90566				0.00	0	170,000,00
Total ES23 SPOT										0.00	0	170,000,00
Total For ES23										0.00	0	170,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.87080	10.00000	102.78765				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.28000	99.09951	8.28000	99.03363			2,548,915,200,000.00		307,840,000	4,186,852,20
Total ES26 SPOT									2,548,915,200,000.00		307,840,000	4,186,852,20
Total For ES26									2,548,915,200,000.00		307,840,000	4,186,852,20
ES26/R On 02/04/2026 Spot Bond			7.85000	100.80264	7.85000	100.73904				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.48500	75.16031	11.50000	75.01282			5,916,026,865,000.00		515,109,000	2,517,228,20
Total ES33 SPOT									5,916,026,865,000.00		515,109,000	2,517,228,20
Total For ES33									5,916,026,865,000.00		515,109,000	2,517,228,20
ES33/R On 15/09/2033 Spot Bond			7.50000	101.12672	7.50000	101.06604				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.94000	74.06320	11.94000	73.99282			5,603,313,048,000.00		469,289,200	12,295,634,70
Total ES42 SPOT									5,603,313,048,000.00		469,289,200	12,295,634,70
Total For ES42									5,603,313,048,000.00		469,289,200	12,295,634,70
ES42/R On 25/04/2042 Spot Bond			8.50000	100.34175	8.50000	100.27330				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	100.88995				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	99.89906				0.00	0	250,000,00
Total EXX05 SPOT										0.00	0	250,000,00
Total For EXX05										0.00	0	250,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.73457				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.31442				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.09004				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.86282				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.85601				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.12398				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.61742				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	101.07033				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.16203				0.00	0	210,000,00
Total FRB13 SPOT										0.00	0	210,000,00
Total For FRB13										0.00	0	210,000,00
FRB14 On 02/06/2021 Spot Bond			4.84500	4.84500	4.84500	104.63886				0.00	0	10,000,00
Total FRB14 SPOT										0.00	0	10,000,00
Total For FRB14										0.00	0	10,000,00
FRB17 On 08/01/2022 Spot Bond					0.00000	102.01581				0.00	0	
Total FRB17 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 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	102.76406			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.53864			0.00	0	48,000,00
Total FRB22 SPOT									0.00	0	48,000,00
Total For FRB22									0.00	0	48,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.76116			0.00	298,000,000	159,000,00
Total FRB23 SPOT									0.00	298,000,000	159,000,00
Total For FRB23									0.00	298,000,000	159,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.58793			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.33350			0.00	0	40,000,00
Total FRB25 SPOT									0.00	0	40,000,00
Total For FRB25									0.00	0	40,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.11072			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.91000	109.53896	8.91000	109.46029			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.85299			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	100.30145			0.00	500,000,000	500,000,00
Total FRB29 SPOT									0.00	500,000,000	500,000,00
Total For FRB29									0.00	500,000,000	500,000,00
FRB30 On 19/04/2026 Spot Bond			8.11000	100.64001	8.11000	100.57445			0.00	0	1,400,000,00
Total FRB30 SPOT									0.00	0	1,400,000,00
Total For FRB30									0.00	0	1,400,000,00
FRB122 On 31/01/2022 Spot Bond			0.85500	171.91796	0.85500	171.79295			0.00	0	104,000,00

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 FRBI22 SPOT										0.00	0	104,000,00
Total For FRBI22										0.00	0	104,000,00
FRBI23 On 07/12/2023 Spot Bond			2.23000	316.42417	2.23000	316.15862				0.00	0	76,000,00
Total FRBI23 SPOT										0.00	0	76,000,00
Total For FRBI23										0.00	0	76,000,00
FRBI25 On 31/01/2025 Spot Bond			2.34500	2.34500	2.34500	150.76034				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.74000	194.96428	3.74000	194.77712				0.00	0	90,000,00
Total FRBI28 SPOT										0.00	0	90,000,00
Total For FRBI28										0.00	0	90,000,00
FRBI29 On 31/03/2029 Spot Bond			4.09000	4.09000	4.09000	103.64984				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	210.86038			100,200,000,000.00		20,000,000	210,000,00
Total FRBI33 SPOT									100,200,000,000.00		20,000,000	210,000,00
Total For FRBI33									100,200,000,000.00		20,000,000	210,000,00
FRBI46 On 31/03/2046 Spot Bond			5.74000	82.51009	5.74000	82.41769				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.22500	91.13988	5.22500	91.04111				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.32000	6.32000	6.32000	80.75754				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.40000	6.40000	6.40000	79.95633				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.68000	3.68000	3.68000	143.79691				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	96.22861				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			1.91000	170.62630	1.91000	170.48742				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.77000	169.58554	2.77000	169.43558				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.56596				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.83416				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.03314				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.14455				0.00	0	
Total FRC265 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 FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.77970				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.11306				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	102.54018				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.10052				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.80194				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	110.46855				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	99.92136				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.75380				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	108.53490				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.70033				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.91657				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.25647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.27863				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.92415				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.73215				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.35300				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.31942				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.01704				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.98366				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.02330				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.68561				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.78716				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.86304				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC315 On 13/10/2026 Spot Bond					0.00000	99.18111				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.89601				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.11461				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	98.42951				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.86288				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.88254				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.79557				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.46017				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.16752				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.52801				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.02340				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.01326				0.00	0	
Total FRC329 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 FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.32453				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.20490				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	108.34057				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.51613				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 09/06/2021 Spot Bond					0.00000	100.92371				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.45308				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.64350				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.01934				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	101.05839				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.71621				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.34834				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.05806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.92622				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.01382				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.12913				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.12252				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.11130				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.18583				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.57334				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.12440				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.59034				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.12459				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.12161				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC357 On 31/01/2024 Spot Bond					0.00000	100.12313				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.08944				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	101.92826				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.11861				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.11710				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2022 Spot Bond					0.00000	100.56705				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	99.89468				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.50787				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.53463				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.55000	2.55000	2.55000	169.70362				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.49000	2.49000	2.49000	169.77684				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.47000	2.47000	2.47000	169.80125				0.00	0	
Total FRC71 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 FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.55000	98.59819	4.55000	98.49733				0.00	0	220,000,00
Total FRI33 SPOT										0.00	0	220,000,00
Total For FRI33										0.00	0	220,000,00
FRI38 On 31/01/2038 Spot Bond			4.93000	106.83353	4.93000	106.72033				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.34836				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.96693				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.60967				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.29597				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.16493				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.17968				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.16366				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.61996				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.52279				0.00	0	1,000,000,00
Total FRJ29 SPOT										0.00	0	1,000,000,00
Total For FRJ29										0.00	0	1,000,000,00
FRS10 On 15/01/2024 Spot Bond			4.41300	4.41300	4.41300	94.56857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	107.83130				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.67599				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.19289				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.99000	106.00898	4.99000	105.89613				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.86000	214.17528	4.86000	213.94996				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.13000	104.11467	5.13000	104.00266				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	213.32764				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.23000	146.23624	3.23000	146.10143				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	125.47558	3.70500	125.35508				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.93000	106.83353	4.93000	106.72033				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.01000	211.08498	5.01000	210.86038				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.06000	210.06698	5.06000	209.84262				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			2.76000	119.23481	2.76000	148.55445				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.09000	209.45905	5.09000	209.23484				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.13000	104.11467	5.13000	104.00266				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.49000	186.14156	4.49000	185.95165				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.88000	94.63779	5.88000	94.53025				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.38000	187.40664	4.38000	187.21710				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.44000	186.71539	4.44000	186.52565				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.60000	199.44629	5.60000	199.22463				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.83000	95.23599	5.83000	95.12815				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	104.00266				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.11000	104.38276	5.11000	104.27064				0.00	0	
Total FRS136 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 FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.25000	188.91437	4.25000	188.72530				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.37000	203.88757	5.37000	203.66474				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.38000	187.40664	4.38000	187.21710				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.38000	187.40664	4.38000	187.21710				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.67000	184.09237	4.67000	183.90191				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.53000	144.69726	3.53000	144.56034				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.61000	170.99190	1.61000	170.85695				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.73000	183.41503	4.73000	183.22440				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.77000	182.96505	4.77000	182.77430				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.50000	144.85031	3.50000	144.71360				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.24500	188.97264	4.24500	188.78357				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.78000	4.78000	4.78000	182.66198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	19.64549				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.88472				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.31351				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.34479				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	100.78271				0.00	0	100,000,0€
Total FRS180 SPOT										0.00	0	100,000,0€
Total For FRS180										0.00	0	100,000,0€
FRS18 On 27/09/2025 Spot Bond					0.00000	100.66040				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	158.49046				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	176.00953				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	150.10502				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	165.37549				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	42.21166				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.02483				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.02885				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.30165				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.07499				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.35994				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.13927				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	
Total For FRS213										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.61821				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	100.88666				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	100.71621				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	100.18691				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 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	101.31388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	106.99370				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	105.32179				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	107.45034				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.12062				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.23620				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 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	

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 09/12/2023 Spot Bond					0.00000	101.48533				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	102.35250				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 20/12/2021 Spot Bond					0.00000	100.47106				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.45472				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.08944				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.08962				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.08906				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.91316				0.00	0	
Total FRS255 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 FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	99.86522				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	101.41013				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.02887				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.77059				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 07/12/2023 Spot Bond			2.03000	2.03000	2.03000	317.66491				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.77000	319.89307	1.77000	319.63661				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.77000	1.77000	1.77000	319.63661				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS43 On 31/01/2022 Spot Bond			0.85000	171.92412	0.85000	171.79918				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.85000	171.92412	0.85000	171.79918				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS51 On 04/11/2026 Spot Bond					0.00000	100.01465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.83000	99.63190	4.83000	99.52711				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.38000	70.61114	4.38000	106.10324				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	149.13546			1,325,000,000,000.00		500,000,000	500,000,000
Total FRS85 SPOT									1,325,000,000,000.00		500,000,000	500,000,000
Total For FRS85									1,325,000,000,000.00		500,000,000	500,000,000
FRS87 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	147.66169			0.00		0	
Total FRS87 SPOT									0.00		0	
Total For FRS87									0.00		0	
FRS90 On 07/12/2023 Spot Bond			2.83000	2.83000	2.83000	311.69355			0.00		0	
Total FRS90 SPOT									0.00		0	
Total For FRS90									0.00		0	
FRX23 On 28/02/2023 Spot Bond			4.72500	4.72500	4.72500	106.62504			0.00		0	
Total FRX23 SPOT									0.00		0	
Total For FRX23									0.00		0	
FRX24 On 10/12/2024 Spot Bond			6.16000	119.01395	6.16000	118.95445			0.00		0	
Total FRX24 SPOT									0.00		0	
Total For FRX24									0.00		0	
FRX25 On 26/07/2025 Spot Bond			6.71000	113.77839	6.71000	113.71619			0.00		0	
Total FRX25 SPOT									0.00		0	
Total For FRX25									0.00		0	
FRX26 On 01/10/2026 Spot Bond			7.24000	110.94296	7.24000	110.87830			0.00		0	154,181,700
Total FRX26 SPOT									0.00		0	154,181,700
Total For FRX26									0.00		0	154,181,700
FRX27 On 07/03/2027 Spot Bond			7.51000	114.21171	7.51000	114.14310			0.00		0	110,000,000
Total FRX27 SPOT									0.00		0	110,000,000
Total For FRX27									0.00		0	110,000,000
FRX28 On 26/07/2028 Spot Bond			7.72000	115.97007	7.72000	115.89729			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX30 On 31/01/2030 Spot Bond			9.08000	106.61868	9.08000	106.54024				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.24500	103.63975	9.24500	103.56215			92,450,000,000.00		10,000,000	417,000,000
Total FRX31 SPOT									92,450,000,000.00		10,000,000	417,000,000
Total For FRX31									92,450,000,000.00		10,000,000	417,000,000
FRX32 On 31/03/2032 Spot Bond			9.38000	108.80419	9.38000	108.72246			0.00		0	300,000,000
Total FRX32 SPOT									0.00		0	300,000,000
Total For FRX32									0.00		0	300,000,000
FRX45 On 14/04/2045 Spot Bond			11.04000	75.12356	11.04000	75.05743			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.87276			0.00		0	
Total FS6A2 SPOT									0.00		0	
Total For FS6A2									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.31882			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.02535			0.00		0	
Total FS6B1 SPOT									0.00		0	
Total For FS6B1									0.00		0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.91808			0.00		0	
Total FS7A1 SPOT									0.00		0	
Total For FS7A1									0.00		0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.97474			0.00		0	
Total FS7A2 SPOT									0.00		0	
Total For FS7A2									0.00		0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.00913			0.00		0	
Total FS7A3 SPOT									0.00		0	
Total For FS7A3									0.00		0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.01925			0.00		0	
Total FS7B1 SPOT									0.00		0	
Total For FS7B1									0.00		0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.19010			0.00		0	
Total GBL04 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 GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.61570				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.95818				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.22854				0.00	3,390,000,000	1,695,000,000
Total GH5A21 SPOT										0.00	3,390,000,000	1,695,000,000
Total For GH5A21										0.00	3,390,000,000	1,695,000,000
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.00472				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.28180				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.25810				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.69000	112.01407	3.69000	111.90680				0.00	0	70,000,000
Total GRL35 SPOT										0.00	0	70,000,000
Total For GRL35										0.00	0	70,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	102.07857				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.93249				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.05373				0.00	2,388,600,000	1,194,300,000
Total GRT14 SPOT										0.00	2,388,600,000	1,194,300,000
Total For GRT14										0.00	2,388,600,000	1,194,300,000
GRT16 On 17/10/2021 Spot Bond					0.00000	100.34857				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.79500	110.39717	5.79500	110.34548				0.00	0	500,000,000

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 GRT17 SPOT										0.00	0	500,000,00
Total For GRT17										0.00	0	500,000,00
GRT19 On 14/03/2022 Spot Bond					0.00000	101.38899				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.27733				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.86000	103.27919	8.86000	103.20582				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.30270				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.34023				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.76792				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.17607				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.71932				0.00	0	80,000,00
Total GRT26G SPOT										0.00	0	80,000,00
Total For GRT26G										0.00	0	80,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.29305				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.76318				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.79475				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT30 On 10/12/2025 Spot Bond					0.00000	97.49932				0.00	0	100,000,00
Total GRT30 SPOT										0.00	0	100,000,00
Total For GRT30										0.00	0	100,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.93437				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.28349				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.53901				0.00	0	3,000,000,00
Total GRT33 SPOT										0.00	0	3,000,000,00
Total For GRT33										0.00	0	3,000,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	97.79102				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.83743				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.54471				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.10136				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.82822				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.89216				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.07390				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.81239				0.00	3,250,000,000	1,625,000,00
Total GRT45 SPOT										0.00	3,250,000,000	1,625,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT45										0.00	3,250,000,000	1,625,000,000
GRT46 On 24/06/2021 Spot Bond					0.00000	100.67653				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.21891				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.23681				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.56582				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.56622				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.47580				0.00	160,000,000	80,000,000
Total H10T3 SPOT										0.00	160,000,000	80,000,000
Total For H10T3										0.00	160,000,000	80,000,000
H10T4 On 23/02/2023 Spot Bond					0.00000	102.03659				0.00	160,000,000	80,000,000
Total H10T4 SPOT										0.00	160,000,000	80,000,000
Total For H10T4										0.00	160,000,000	80,000,000
H12T1 On 28/09/2021 Spot Bond					0.00000	100.49523				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.94770				0.00	180,000,000	90,000,000
Total HC5T4 SPOT										0.00	180,000,000	90,000,000
Total For HC5T4										0.00	180,000,000	90,000,000
HILB07 On 11/07/2021 Spot Bond					0.00000	100.19812				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.80966				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.98190				0.00	0	180,000,000

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 HILB09 SPOT										0.00	0	180,000,00
Total For HILB09										0.00	0	180,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.42680				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.05892				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.92124				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.89925				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.58192				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.54662				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.53661				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.37000	315.37785	2.37000	315.10959				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.72000	2.72000	2.72000	319.77830				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.13000	103.39723	10.13000	103.31258				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.88000	77.03789	4.88000	98.13436				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			11.60000	86.79795	11.60000	86.71688				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.54866	100.00000	11.47132				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.64000	86.07059	11.64000	85.98994				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	11.54755	100.00000	11.47022				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	100.45450				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	100.25769				0.00	3,590,000,000	1,795,000,00
Total HWF12 SPOT										0.00	3,590,000,000	1,795,000,00
Total For HWF12										0.00	3,590,000,000	1,795,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.94355				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.11000	152.15270	2.08000	152.18888				333,752,204,000,000.00	158,176,400,000	359,157,689,30
Total I2025 SPOT										333,752,204,000,000.00	158,176,400,000	359,157,689,30
Total For I2025										333,752,204,000,000.00	158,176,400,000	359,157,689,30
I2029 On 31/03/2029 Spot Bond			3.22000	110.43979	3.22000	110.33839				108,382,946,000,000.00	33,659,300,000	157,619,642,60
Total I2029 SPOT										108,382,946,000,000.00	33,659,300,000	157,619,642,60
Total For I2029										108,382,946,000,000.00	33,659,300,000	157,619,642,60
I2033 On 28/02/2033 Spot Bond			4.05000	103.74657	4.05000	103.64458				52,708,452,030,000.00	13,014,432,600	175,525,790,40
Total I2033 SPOT										52,708,452,030,000.00	13,014,432,600	175,525,790,40
Total For I2033										52,708,452,030,000.00	13,014,432,600	175,525,790,40
I2038 On 31/01/2038 Spot Bond			4.24000	116.89218	4.23000	116.92868				290,267,741,520,000.00	68,459,373,000	371,812,902,30
Total I2038 SPOT										290,267,741,520,000.00	68,459,373,000	371,812,902,30
Total For I2038										290,267,741,520,000.00	68,459,373,000	371,812,902,30
I2046 On 31/03/2046 Spot Bond			4.22000	105.85288	4.22000	105.74717				159,500,808,000,000.00	37,796,400,000	360,809,934,90
Total I2046 SPOT										159,500,808,000,000.00	37,796,400,000	360,809,934,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2046									9,500,808,000,000.00	37,796,400,000	360,809,934,90
I2050 On 31/12/2050 Spot Bond			4.24500	108.70983	4.22500	109.00562			241,388,529,000,000.00	56,864,200,000	311,787,378,85
Total I2050 SPOT									1,388,529,000,000.00	56,864,200,000	311,787,378,85
Total For I2050									1,388,529,000,000.00	56,864,200,000	311,787,378,85
IBL101 On 24/05/2022 Spot Bond			5.66000	5.66000	5.66000	107.53059			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.69213			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.49000	314.48446	2.49000	314.21392			871,500,000,000.00	350,000,000	350,000,00
Total IBL109 SPOT									871,500,000,000.00	350,000,000	350,000,00
Total For IBL109									871,500,000,000.00	350,000,000	350,000,00
IBL113 On 21/05/2021 Spot Bond					0.00000	100.98930			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.17611			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.03581			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.86952			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.19625			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.90890			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.35540			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.01912			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.32732				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.93032				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.97984				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.40825				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.10123				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.03049				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.91635				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.84987				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.98385				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.97876				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.69793				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	100.49315				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.88253				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.92132				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.85136				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.99671				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.22595				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.20091				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.20735				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	99.95824				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.01763				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.83398				0.00	0	
Total IBL161 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 IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.32475				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.33627				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.11605				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.93000	0.93000	0.93000	171.69958				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.31500	112.18527	6.31500	112.12749				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.20328				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.25000	171.43240	1.25000	171.30217				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.73500	112.38726	4.73500	112.34368				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.14723				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.54500	105.02922	4.54500	104.99005				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	102.35573	100.00000	101.54339				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	101.15330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.20677				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.60424				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.11000	108.75283	8.11000	108.68120				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.06500	106.96719	10.06500	112.74613				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.93914				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.68000	113.82520	8.68000	113.74551				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.15485				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.93645				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.74399				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.35697				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.95873				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.77138				0.00	0	1,000,000,00
Total IDCG18 SPOT										0.00	0	1,000,000,00
Total For IDCG18										0.00	0	1,000,000,00
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.27713				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.69421				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.14707				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.22666				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.78569				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.56000	107.19011	7.56000	107.12457				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	100.69118				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.68916				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.90358				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.35416				0.00	0	
Total INLV06 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 INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.01699				0.00	0	200,000,00
Total INLV07 SPOT										0.00	0	200,000,00
Total For INLV07										0.00	0	200,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	101.30470				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.79117				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.67939				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.69163				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.44413				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.12506				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.02713				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.32876				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.95873				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.95769				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.63808				0.00	0	250,000,00

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 IPF30 SPOT										0.00	0	250,000,00
Total For IPF30										0.00	0	250,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.02982				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.55368				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.84003				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	101.01067				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.24437				0.00	0	40,000,00
Total IPFG01 SPOT										0.00	0	40,000,00
Total For IPFG01										0.00	0	40,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.74974	2.75000	100.72695				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.14000	178.86194	5.14000	178.67018				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.49664				0.00	0	178,000,00
Total IV035 SPOT										0.00	0	178,000,00
Total For IV035										0.00	0	178,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	100.82060				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.99083				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.35000	3.35000	3.35000	168.73239				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV040 On 29/09/2021 Spot Bond					0.00000	101.97170				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.67500	102.91216	7.67500	102.84916				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.97350				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.68000	7.68000	7.68000	108.25490				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.14954				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.85000	170.69931	1.85000	170.56122			37,000,000,000.00	20,000,000	10,000,000	
Total IV045 SPOT									37,000,000,000.00	20,000,000	10,000,000	
Total For IV045									37,000,000,000.00	20,000,000	10,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	102.48885				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.84974				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.04000	179.96045	5.04000	179.76893				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.58175				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.84500	102.39324	10.84500	102.30404				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.16000	107.16731	6.16000	107.11373				0.00	0	
Total IVC094 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 IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.64984				0.00	0	200,000,00
Total IVC097 SPOT										0.00	0	200,000,00
Total For IVC097										0.00	0	200,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	100.66572				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.65513				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.33337				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.81000	99.85695	5.81000	104.68503				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.87015				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.83040				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.22600				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.41135				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.10821				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.73745				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.96862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.43427				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.50638				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.65496				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.19450				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.15781				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.08582				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.16000				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.80513				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.70706				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC173 On 17/07/2021 Spot Bond					0.00000	100.31136				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.95642				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.55977				0.00	160,000,000	80,000,000
Total IVC177 SPOT										0.00	160,000,000	80,000,000
Total For IVC177										0.00	160,000,000	80,000,000
IVC178 On 09/07/2023 Spot Bond					0.00000	100.46239				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.94881				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.93038				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.83839				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.70545				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.83419	7.40000	102.77261				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.98914				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.11853				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.23226				0.00	0	
Total IVC189 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 IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.79797				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.90270				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.82715				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.75171				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	99.66823				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	99.61315				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	99.59113				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.51415				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.43729				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	99.35271				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	99.27516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.12041				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.04322				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										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	100.86928				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.81056				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.64500	102.43661	5.64500	102.39030				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.11853				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.07320				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.26745				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.99258				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP016 On 29/04/2022 Spot Bond					0.00000	99.83395				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.74419				0.00	0	100,000,00
Total KAP017 SPOT										0.00	0	100,000,00
Total For KAP017										0.00	0	100,000,00
KAP018 On 14/04/2024 Spot Bond					0.00000	100.36423				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.58086				0.00	160,000,000	80,000,00
Total KAP11 SPOT										0.00	160,000,000	80,000,00
Total For KAP11										0.00	160,000,000	80,000,00
KW01 On 31/10/2027 Spot Bond			8.65000	124.01915	8.65000	123.93356				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.98014				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.82149				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.62500	107.94294	6.62500	107.88497				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.94867				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.64500	105.60847	8.64500	105.53524				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.74643				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.20000	92.29708	12.20000	92.20655				0.00	0	
Total LBK28 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 LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.69500	104.13197	9.69500	104.05075				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.89861				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.30205				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.95684				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.50267				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.27735				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.84474				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.79370				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.69283				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.15500	106.34458	6.15500	106.29175				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.57001				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.99686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.62954				0.00	0	20,000,00
Total LGL09 SPOT										0.00	0	20,000,00
Total For LGL09										0.00	0	20,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.76903				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.00077				0.00	0	40,000,00
Total LGL11 SPOT										0.00	0	40,000,00
Total For LGL11										0.00	0	40,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	99.84862				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.71186				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.14792				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.47372				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.51256				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.59927				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.07993				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.11027				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF05: On 21/05/2021 Spot Bond					0.00000	100.98725				0.00	160,000,000	80,000,000
Total MBF059 SPOT										0.00	160,000,000	80,000,000
Total For MBF059										0.00	160,000,000	80,000,000
MBF06: On 17/08/2021 Spot Bond					0.00000	100.06105				0.00	0	1,000,000,000
Total MBF061 SPOT										0.00	0	1,000,000,000
Total For MBF061										0.00	0	1,000,000,000
MBF06: On 07/06/2022 Spot Bond					0.00000	101.02740				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.95237				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.75798				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	99.89114				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.88164				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.87197				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.99668				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.12401				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.69163				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.97570				0.00	0	
Total MBP045 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 MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.30645				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.92772				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.51756				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.52818				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.37636				0.00	0	480,000,00
Total MBP050 SPOT										0.00	0	480,000,00
Total For MBP050										0.00	0	480,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.84319				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.55254				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.59000	7.59000	7.59000	115.90870				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.44500	109.09904	5.44500	109.05048				0.00	0	1,150,000,00
Total MMIG05 SPOT										0.00	0	1,150,000,00
Total For MMIG05										0.00	0	1,150,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.77360				0.00	0	290,000,00
Total MMIG06 SPOT										0.00	0	290,000,00
Total For MMIG06										0.00	0	290,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.30387				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.63760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.21000	108.60225	8.21000	108.53025				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.24488				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.46000	98.61430	8.46000	98.55650				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.38024				0.00	0	220,000,00
Total MTN07 SPOT										0.00	0	220,000,00
Total For MTN07										0.00	0	220,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.42123				0.00	0	200,000,00
Total MTN09 SPOT										0.00	0	200,000,00
Total For MTN09										0.00	0	200,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.02046				0.00	0	240,000,00
Total MTN10 SPOT										0.00	0	240,000,00
Total For MTN10										0.00	0	240,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	100.88082				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.42013				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.10919				0.00	0	147,000,00
Total MTN13 SPOT										0.00	0	147,000,00
Total For MTN13										0.00	0	147,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	99.96038				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.95870				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN16 On 30/05/2022 Spot Bond					0.00000	100.71416				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.90676				0.00	0	90,000,00
Total MTN17 SPOT										0.00	0	90,000,00
Total For MTN17										0.00	0	90,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.14780				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.88681				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.70711				0.00	0	194,000,00
Total MTN20 SPOT										0.00	0	194,000,00
Total For MTN20										0.00	0	194,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	101.97586				0.00	0	60,000,00
Total MTN21 SPOT										0.00	0	60,000,00
Total For MTN21										0.00	0	60,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.13688				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.16000	102.71090	8.16000	102.64285				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.14761				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.94170				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	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.13162				0.00	0	
Total MWAR03 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 MWAR03										0.00	0	
MWAR03 On 22/11/2022 Spot Bond					0.00000	101.13162				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR04 On 22/11/2023 Spot Bond					0.00000	101.21251				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR05 On 22/02/2024 Spot Bond					0.00000	101.21245				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.44605				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.24774				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.72855				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.93652				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.63912				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.63418				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.81410				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.96687				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.10722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.62500	103.59719	5.62500	107.67199				0.00	0	30,000,00
Total NAM01 SPOT										0.00	0	30,000,00
Total For NAM01										0.00	0	30,000,00
NAM03 On 01/08/2023 Spot Bond			6.24500	110.53017	6.24500	110.47386				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.09000	108.62393	9.09000	108.54394				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.22208				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.23444				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.10008				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.35997				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.15239				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.81000	111.55032	5.81000	111.49825				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.69500	104.02946	4.69500	103.98956				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.11000	104.82151	5.11000	104.77769				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK16/ On 12/02/2025 Spot Bond			6.46000	112.05782	6.46000	111.99879			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/ On 22/04/2026 Spot Bond			7.71000	109.55698	7.71000	109.48907			0.00	0	1,480,000,00
Total NBK17A SPOT									0.00	0	1,480,000,00
Total For NBK17A									0.00	0	1,480,000,00
NBK19/ On 01/06/2022 Spot Bond			5.64000	108.29229	5.64000	108.24267			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.00000	118.65744	7.00000	118.59018			0.00	0	260,000,00
Total NBK20A SPOT									0.00	0	260,000,00
Total For NBK20A									0.00	0	260,000,00
NBK20I On 25/06/2021 Spot Bond					0.00000	100.64572			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.01000	115.78307	8.01000	115.70773		80,100,000,000.00	0.00	10,000,000	40,000,00
Total NBK21A SPOT								80,100,000,000.00		10,000,000	40,000,00
Total For NBK21A								80,100,000,000.00		10,000,000	40,000,00
NBK22/ On 19/11/2022 Spot Bond			4.73500	112.54201	4.73500	112.49836			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.69500	120.42975	6.69500	120.36405			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.73500	121.34752	7.73500	121.27123			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	99.94646			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.22000	5.22000	5.22000	111.45183			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.89263			0.00	0	
Total NBK25B 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 NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	28.32346	100.00000	28.13375				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.09155				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.92000	113.12522	7.92000	113.05243				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.14000	112.81359	5.14000	112.76616				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.08000	117.57508	7.08000	117.50730				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.59500	112.26495	5.59500	112.21361				0.00	0	1,148,808,40
Total NBK30A SPOT										0.00	0	1,148,808,40
Total For NBK30A										0.00	0	1,148,808,40
NBK31 On 09/11/2023 Spot Bond			5.27000	109.59510	5.27000	109.54812				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.71813				0.00	180,000,000	90,000,00
Total NBK31B SPOT										0.00	180,000,000	90,000,00
Total For NBK31B										0.00	180,000,000	90,000,00
NBK34I On 10/05/2021 Spot Bond					0.00000	99.96200				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.77772				0.00	0	750,000,00
Total NBK35B SPOT										0.00	0	750,000,00
Total For NBK35B										0.00	0	750,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	101.42638				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.31403				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.88500	9.88500	9.88500	72.05580				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.20448				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.80507				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.96508				0.00	130,000,000	360,000,000
Total NBK43B SPOT										0.00	130,000,000	360,000,000
Total For NBK43B										0.00	130,000,000	360,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	102.02476				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.17927				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.63296				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.02619				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.68593				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.97962				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.33841				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK52I On 21/02/2024 Spot Bond					0.00000	101.53472				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.57136				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.08424				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.19673				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.05512				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.14461				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.43531				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.13429				0.00	160,000,000	80,000,000
Total NBKB59 SPOT										0.00	160,000,000	80,000,000
Total For NBKB59										0.00	160,000,000	80,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.41098				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.00077				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.29480				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.31855				0.00	0	
Total NBKB64 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 NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71628				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			9.05500	105.42148	9.05500	105.34540				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71016				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.09000	104.88956	9.09000	104.81357				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71628				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.72595				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.73819				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.37744				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.93848				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.86592				0.00	316,400,000	258,200,000
Total NGL01 SPOT										0.00	316,400,000	258,200,000
Total For NGL01										0.00	316,400,000	258,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL01 On 01/07/2025 Spot Bond					0.00000	101.24327				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.10650				0.00	320,000,000	160,000,000
Total NGL02 SPOT										0.00	320,000,000	160,000,000
Total For NGL02										0.00	320,000,000	160,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.57545				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.22199				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.38768				0.00	0	200,000,000
Total NGL05 SPOT										0.00	0	200,000,000
Total For NGL05										0.00	0	200,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.24357				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.20402				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.09313				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.42193				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.55295				0.00	0	1,530,000,000
Total NGLT1B SPOT										0.00	0	1,530,000,000
Total For NGLT1B										0.00	0	1,530,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.97276				0.00	0	500,000,000
Total NGT103 SPOT										0.00	0	500,000,000
Total For NGT103										0.00	0	500,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	103.56783				0.00	500,000,000	2,000,000,000
Total NGT104 SPOT										0.00	500,000,000	2,000,000,000

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 NGT104										0.00	500,000,000	2,000,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	102.28188				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.22392				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.41569				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.84151				0.00	0	3,500,000,000
Total NGT108 SPOT										0.00	0	3,500,000,000
Total For NGT108										0.00	0	3,500,000,000
NHM00 On 12/05/2021 Spot Bond			13.50000	99.92608	13.50000	99.81541				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.07145				0.00	4,870,000,000	15,000,000,000
Total NHM007 SPOT										0.00	4,870,000,000	15,000,000,000
Total For NHM007										0.00	4,870,000,000	15,000,000,000
NHM00 On 26/04/2022 Spot Bond					0.00000	100.22731				0.00	0	30,000,000,000
Total NHM009 SPOT										0.00	0	30,000,000,000
Total For NHM009										0.00	0	30,000,000,000
NHM01 On 24/05/2022 Spot Bond					0.00000	102.16667				0.00	0	10,000,000,000
Total NHM011 SPOT										0.00	0	10,000,000,000
Total For NHM011										0.00	0	10,000,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	101.87649				0.00	0	270,000,000
Total NHM012 SPOT										0.00	0	270,000,000
Total For NHM012										0.00	0	270,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	101.51579				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.02158				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.91711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.36976				0.00	0	10,000,000,00
Total NHM018 SPOT										0.00	0	10,000,000,00
Total For NHM018										0.00	0	10,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.46627				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.44449				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.06000	5.06000	5.06000	209.84262				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	194.65635				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.83500	2.83500	2.83500	148.15981				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.52000	3.52000	3.52000	107.97891			70,400,000,000.00		20,000,000	120,000,00
Total NI29 SPOT									70,400,000,000.00		20,000,000	120,000,00
Total For NI29									70,400,000,000.00		20,000,000	120,000,00
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			4.98000	4.98000	4.98000	106.03296				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	147.60937				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	197.33557	3.45000	197.15043				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB13 On 31/01/2025 Spot Bond			3.33000	3.33000	3.33000	145.58562				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.39500	3.39500	3.39500	198.99620				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.54000	197.39675	3.54000	197.21043				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.09500	104.58439	5.09500	104.47216				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.14149				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.90857				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.92961				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.31929				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.27098				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.75599				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21960				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.11841				0.00	0	
Total NN03 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 NN03									0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.49891			0.00	0	
Total NN034 SPOT									0.00	0	
Total For NN034									0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.41287			0.00	0	
Total NN036 SPOT									0.00	0	
Total For NN036									0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	120.52347			0.00	0	
Total NN037 SPOT									0.00	0	
Total For NN037									0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.78745			0.00	0	
Total NN039 SPOT									0.00	0	
Total For NN039									0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.15179			0.00	0	
Total NN04 SPOT									0.00	0	
Total For NN04									0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.17125			0.00	0	100,000,00
Total NN040 SPOT									0.00	0	100,000,00
Total For NN040									0.00	0	100,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	137.84760			0.00	0	
Total NN043 SPOT									0.00	0	
Total For NN043									0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.89654			0.00	0	
Total NN046 SPOT									0.00	0	
Total For NN046									0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	137.64723			0.00	0	
Total NN048 SPOT									0.00	0	
Total For NN048									0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	137.00510			0.00	0	
Total NN049 SPOT									0.00	0	
Total For NN049									0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.85842			0.00	0	
Total NN05 SPOT									0.00	0	
Total For NN05									0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	124.69523			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.80044				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.53353				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.75845				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.24180				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.90423				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.00371				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.57576				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	112.27000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	110.58000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	114.15000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	112.82000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	

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 21/09/2023 Spot Bond					0.00000	111.80361				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	108.26893				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	101.04120				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.72810				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.29887				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02: On 10/05/2021 Spot Bond					0.00000	99.96077				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.30677				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/05/2021 Spot Bond					0.00000	101.04390				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.73292				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF02: On 09/07/2021 Spot Bond					0.00000	100.35370				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	100.10947				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	108.26893				0.00	0	
Total NNF03 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 NNF03									0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.22255			0.00	0	
Total NNF030 SPOT									0.00	0	
Total For NNF030									0.00	0	
NNF03 On 19/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,800,000,00
Total NNF031 SPOT									0.00	0	1,800,000,00
Total For NNF031									0.00	0	1,800,000,00
NNF03 On 06/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	20,000,000,00
Total NNF032 SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	20,000,000,00
Total For NNF032								10,000,000,000,000.00	20,000,000,000	20,000,000,000	20,000,000,00
NNF04 On 05/08/2024 Spot Bond					0.00000	128.41026			0.00	0	
Total NNF04 SPOT									0.00	0	
Total For NNF04									0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.38066			0.00	0	
Total NNF06 SPOT									0.00	0	
Total For NNF06									0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.78601			0.00	0	
Total NQ1A10 SPOT									0.00	0	
Total For NQ1A10									0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.58840			0.00	0	
Total NQ1A24 SPOT									0.00	0	
Total For NQ1A24									0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.11952			0.00	0	
Total NQ1A25 SPOT									0.00	0	
Total For NQ1A25									0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.12162			0.00	0	
Total NQ1A27 SPOT									0.00	0	
Total For NQ1A27									0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.05070			0.00	0	
Total NQ1A28 SPOT									0.00	0	
Total For NQ1A28									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.84660			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.91381			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.20253				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.15188				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.93746				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.08177				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.96773				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.31500	108.55180	6.31500	108.49679				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.62000	199.52120	2.62000	199.34743				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.36000	120.81408	9.36000	120.72304				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.72636	100.00000	17.60829				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.03568				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.88521				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC25 On 07/09/2021 Spot Bond					0.00000	101.04275				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.55257				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.78060				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.79121				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.79913				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	100.88337				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.24501				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	100.73627				0.00	0	70,000,00
Total NTCG01 SPOT										0.00	0	70,000,00
Total For NTCG01										0.00	0	70,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.81906				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.48500	105.44632	5.48500	105.39981				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.27000	113.73609	7.27000	113.66990				0.00	0	1,620,000,00
Total OML07 SPOT										0.00	0	1,620,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML07										0.00	0	1,620,000,00
OML09 On 14/09/2022 Spot Bond			5.67500	108.34796	5.67500	108.29854				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.59500	115.41448	7.59500	115.34436				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	100.82170				0.00	0	50,000,00
Total OML11 SPOT										0.00	0	50,000,00
Total For OML11										0.00	0	50,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.21260				0.00	0	300,000,00
Total OML12 SPOT										0.00	0	300,000,00
Total For OML12										0.00	0	300,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.08602				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.17119				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			930,000,000,000,000.00	19,300,000,000	143,500,000,00	
Total PEP03 SPOT									10,000,000,000,000.00	19,300,000,000	143,500,000,00	
Total For PEP03									10,000,000,000,000.00	19,300,000,000	143,500,000,00	
PEP04 On 05/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	76,500,000,00	
Total PEP04 SPOT									0.00	0	76,500,000,00	
Total For PEP04									0.00	0	76,500,000,00	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.06170				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.42772				0.00	0	200,000,00
Total PMM53 SPOT										0.00	0	200,000,00
Total For PMM53										0.00	0	200,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.02345				0.00	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	101.11024				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.25179				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.27201				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.29223				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.33500	118.37738	7.31000	118.43076			195,610,506,743,000.00	2,207,990,525,800	2,484,169,026,300	
Total R186 SPOT									15,610,506,743,000.00	207,990,525,800	484,169,026,300	
Total For R186									15,610,506,743,000.00	207,990,525,800	484,169,026,300	
R197 On 07/12/2023 Spot Bond			1.42000	322.56462	1.42000	322.31525			83,889,717,862,000.00	59,077,266,100	81,401,875,700	
Total R197 SPOT									13,889,717,862,000.00	59,077,266,100	81,401,875,700	
Total For R197									13,889,717,862,000.00	59,077,266,100	81,401,875,700	
R202 On 07/12/2033 Spot Bond			4.06000	231.61675	4.06000	231.38801			49,230,748,000,000.00	12,125,800,000	187,297,911,300	
Total R202 SPOT									19,230,748,000,000.00	12,125,800,000	187,297,911,300	
Total For R202									19,230,748,000,000.00	12,125,800,000	187,297,911,300	
R2023 On 28/02/2023 Spot Bond			4.65000	106.79871	4.64500	106.76762			438,824,748,600,000.00	739,532,204,000	851,799,983,400	
Total R2023 SPOT									18,824,748,600,000.00	739,532,204,000	351,799,983,400	
Total For R2023									18,824,748,600,000.00	739,532,204,000	351,799,983,400	
R2030 On 31/01/2030 Spot Bond			9.13000	95.46773	9.13000	95.39713			306,289,996,034,000.00	1,238,366,921,800	2,419,057,311,500	
Total R2030 SPOT									16,289,996,034,000.00	238,366,921,800	419,057,311,500	
Total For R2030									16,289,996,034,000.00	238,366,921,800	419,057,311,500	
R2032 On 31/03/2032 Spot Bond			9.95000	89.73316	9.95000	89.66176			364,337,229,880,000.00	639,631,882,400	1,141,868,034,400	
Total R2032 SPOT									14,337,229,880,000.00	639,631,882,400	141,868,034,400	
Total For R2032									14,337,229,880,000.00	639,631,882,400	141,868,034,400	
R2035 On 28/02/2035 Spot Bond			10.63000	89.12614	10.63000	89.05092			882,255,082,882,000.00	553,363,601,400	1,659,600,321,600	
Total R2035 SPOT									12,255,082,882,000.00	553,363,601,400	559,600,321,600	
Total For R2035									12,255,082,882,000.00	553,363,601,400	559,600,321,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			10.83500	84.84625	10.83500	84.77209			400,597,122,435,000.00	683,026,961,000	648,000,919,400
Total R2037 SPOT									10,597,122,435,000.00	683,026,961,000	648,000,919,400
Total For R2037									10,597,122,435,000.00	683,026,961,000	648,000,919,400
R2040 On 31/01/2040 Spot Bond			10.93500	87.14605	10.93500	87.06919			075,810,010,611,000.00	555,629,630,600	296,480,483,700
Total R2040 SPOT									75,810,010,611,000.00	555,629,630,600	296,480,483,700
Total For R2040									75,810,010,611,000.00	555,629,630,600	296,480,483,700
R2044 On 31/01/2044 Spot Bond			10.99000	83.77358	10.99000	83.69933			630,824,152,744,000.00	512,358,885,600	244,554,580,000
Total R2044 SPOT									10,824,152,744,000.00	512,358,885,600	244,554,580,000
Total For R2044									10,824,152,744,000.00	512,358,885,600	244,554,580,000
R2048 On 28/02/2048 Spot Bond			10.89500	83.11866	10.89500	83.04681			379,277,666,983,000.00	401,952,975,400	605,503,167,100
Total R2048 SPOT									9,277,666,983,000.00	401,952,975,400	605,503,167,100
Total For R2048									9,277,666,983,000.00	401,952,975,400	605,503,167,100
R209 On 31/03/2036 Spot Bond			10.53500	68.81328	10.55000	68.67057			823,406,958,553,000.00	1,027,376,075,800	978,266,671,400
Total R209 SPOT									13,406,958,553,000.00	1,027,376,075,800	978,266,671,400
Total For R209									13,406,958,553,000.00	1,027,376,075,800	978,266,671,400
R210 On 31/03/2028 Spot Bond			3.00000	204.13860	3.04000	203.44634			126,439,800,000,000.00	42,146,600,000	63,732,821,800
Total R210 SPOT									16,439,800,000,000.00	42,146,600,000	63,732,821,800
Total For R210									16,439,800,000,000.00	42,146,600,000	63,732,821,800
R212 On 31/01/2022 Spot Bond			0.58000	172.25738	0.60000	172.11104			152,250,000,000,000.00	262,500,000,000	187,470,000,000
Total R212 SPOT									12,250,000,000,000.00	262,500,000,000	187,470,000,000
Total For R212									12,250,000,000,000.00	262,500,000,000	187,470,000,000
R213 On 28/02/2031 Spot Bond			9.54500	85.35316	9.56500	85.17624			404,835,560,479,500.00	356,714,045,100	890,026,347,700
Total R213 SPOT									14,835,560,479,500.00	356,714,045,100	890,026,347,700
Total For R213									14,835,560,479,500.00	356,714,045,100	890,026,347,700
R214 On 28/02/2041 Spot Bond			10.87000	65.97137	10.87000	65.91447			897,957,382,772,000.00	542,590,375,600	983,503,958,600
Total R214 SPOT									17,957,382,772,000.00	542,590,375,600	983,503,958,600
Total For R214									17,957,382,772,000.00	542,590,375,600	983,503,958,600
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.86287			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.00151			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.50552			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	99.87279				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.43213				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.13656				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	99.27912				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	97.76421				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	96.56473				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.91273				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.66104				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.69162				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.58308				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	98.75239				0.00	2,500,000,000	2,500,000,000
Total RDFB23 SPOT										0.00	2,500,000,000	2,500,000,000
Total For RDFB23										0.00	2,500,000,000	2,500,000,000
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.45295				0.00	0	60,000,000

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 RDFB24 SPOT										0.00	0	60,000,00
Total For RDFB24										0.00	0	60,000,00
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.13905				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.87612				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	100.80504				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.97437				0.00	0	400,000,00
Total RED151 SPOT										0.00	0	400,000,00
Total For RED151										0.00	0	400,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	101.50754				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.20237				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.49692				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.36575				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.40095				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.50596				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	100.57127				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.15139				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.36067				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.02488				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.27344				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.24316				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			6.29500	111.49589	6.29500	111.43895				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.43500	98.30017	11.43500	98.21012				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.80500	112.03431	4.80500	111.99024				0.00	0	427,000,00
Total SBK23 SPOT										0.00	0	427,000,00
Total For SBK23										0.00	0	427,000,00
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.09718				0.00	0	
Total SBN01 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 SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.86506			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.43500	104.53115	4.43500	104.49326			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.05500	112.32925	7.05500	112.26473			0.00	0	100,000,00
Total SBS20 SPOT									0.00	0	100,000,00
Total For SBS20									0.00	0	100,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.89288			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.76000	113.27894	5.76000	113.22564			0.00	0	225,000,00
Total SBS27 SPOT									0.00	0	225,000,00
Total For SBS27									0.00	0	225,000,00
SBS3 On 25/05/2026 Spot Bond			7.15000	108.13453	7.15000	108.07159			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.57500	114.61686	7.57500	114.54665			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.11500	113.34762	6.11500	113.29198			0.00	0	75,000,00
Total SBS34 SPOT									0.00	0	75,000,00
Total For SBS34									0.00	0	75,000,00
SBS38 On 29/01/2025 Spot Bond			6.35000	111.47378	6.35000	111.41604			0.00	0	700,000,00
Total SBS38 SPOT									0.00	0	700,000,00
Total For SBS38									0.00	0	700,000,00
SBS39 On 29/01/2030 Spot Bond			8.64500	109.11413	8.64500	109.03762			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.76000	101.79596	4.76000	101.75629			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.13000	106.88724	5.13000	106.84238			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.75500	114.81959	6.75500	114.75639				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.72500	115.53708	7.72500	115.46453				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.15000	111.63622	5.15000	111.58918				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.22715				0.00	160,000,000	80,000,00
Total SBS47 SPOT										0.00	160,000,000	80,000,00
Total For SBS47										0.00	160,000,000	80,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.62712				0.00	160,000,000	80,000,00
Total SBS49 SPOT										0.00	160,000,000	80,000,00
Total For SBS49										0.00	160,000,000	80,000,00
SBS50 On 31/01/2022 Spot Bond			4.43500	106.12332	4.43500	106.08474				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.74500	5.74500	5.74500	112.64122				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.74157				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.12727				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.62655				0.00	0	200,000,00
Total SBS55 SPOT										0.00	0	200,000,00
Total For SBS55										0.00	0	200,000,00
SBS56 On 12/06/2022 Spot Bond			4.75500	108.06362	4.75500	108.02178				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS57 On 12/06/2024 Spot Bond					0.00000	102.53505				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.88121				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.84839				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.70378				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.71073				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.74979				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.52159				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.95419				0.00	180,000,000	90,000,00
Total SBS66 SPOT										0.00	180,000,000	90,000,00
Total For SBS66										0.00	180,000,000	90,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.58974				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.26841				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.98343				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.84000	319.36210	1.84000	319.10425				36,800,000,000.00	20,000,000	98,000,00
Total SBSI11 SPOT										36,800,000,000.00	20,000,000	98,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBSI11									36,800,000,000.00	20,000,000	98,000,000
SBSI14 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	210.86038			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.62523			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.99243			0.00	0	10,000,000
Total SBT102 SPOT									0.00	0	10,000,000
Total For SBT102									0.00	0	10,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	103.95087			0.00	0	
Total SBT103 SPOT									0.00	0	
Total For SBT103									0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.19620			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000.00	1,000,000,000	1,000,000,000	
Total SBT105 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For SBT105								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.39043			0.00	0	
Total SBT201 SPOT									0.00	0	
Total For SBT201									0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.20144			0.00	0	10,000,000
Total SBT202 SPOT									0.00	0	10,000,000
Total For SBT202									0.00	0	10,000,000
SBT203 On 03/12/2023 Spot Bond			6.74500	112.97209	6.74500	112.91035			0.00	0	7,405,600,000
Total SBT203 SPOT									0.00	0	7,405,600,000
Total For SBT203									0.00	0	7,405,600,000
SBT204 On 16/04/2024 Spot Bond					0.00000	100.35733			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.62124			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.68948			0.00	0	90,000,000

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 SBT207 SPOT										0.00	0	90,000,00
Total For SBT207										0.00	0	90,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	101.34598				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.63259				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.40639				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	100.03340				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.85385				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.86007				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.05060				0.00	180,000,000	90,000,00
Total SLRA5 SPOT										0.00	180,000,000	90,000,00
Total For SLRA5										0.00	180,000,000	90,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.85468				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.84711				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.84524				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.85877				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.84524				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.82233				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.82908				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.25737				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.83985				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.44500	110.37869	6.44500	110.32131				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.34378				0.00	160,000,000	180,000,000
Total SNT04 SPOT										0.00	160,000,000	180,000,000
Total For SNT04										0.00	160,000,000	180,000,000
SNT05 On 30/11/2025 Spot Bond					0.00000	101.04033				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.51133				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.17862				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.60683				0.00	4,910,800,000	2,455,400,000
Total SPDA12 SPOT										0.00	4,910,800,000	2,455,400,000

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 SPDA12										0.00	4,910,800,000	2,455,400,000
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.03578				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.10975				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.66247				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.79798				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.79036				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.02453				0.00	0	400,000,000
Total SPG007 SPOT										0.00	0	400,000,000
Total For SPG007										0.00	0	400,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	100.54769				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.41602				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.05908				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.88312				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.37547				0.00	0	200,000,000
Total SSA07 SPOT										0.00	0	200,000,000
Total For SSA07										0.00	0	200,000,000
SSN01 On 31/01/2025 Spot Bond			3.49500	3.49500	3.49500	144.73917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.28500	118.62449	7.28500	118.55456				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.05500	88.15966	9.05500	88.09604				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.94610				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	101.14098				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.36718				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.04500	109.05952	6.04500	109.00629				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.93000	106.83353	4.93000	106.72033				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.56457				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.11559				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.96420				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			2.45000	2.45000	2.45000	314.51213				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05 On 26/10/2022 Spot Bond					0.00000	100.16936				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.05963				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	100.40880				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.26000	4.26000	4.26000	188.60879				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	147.92361				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	104.00266				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.06000	4.06000	4.06000	103.87277				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	189.07530				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	101.03142				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	101.01129				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.96181				0.00	0	
Total SSN070 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 SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.82542				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.80521				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	100.76765				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.37569				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	96.50700				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.05693				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.92694				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.02824				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.93500	4.93500	4.93500	212.39832				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.49030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.37536				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.09523				0.00	4,000,000,000	4,000,000,000
Total SSN095 SPOT										0.00	4,000,000,000	4,000,000,000
Total For SSN095										0.00	4,000,000,000	4,000,000,000
SSN09: On 28/05/2025 Spot Bond					0.00000	100.87278				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.14103				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.94408				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.79500	91.79355	9.79500	91.72083				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.87031				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.85317				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.80876				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.26500	91.37833	4.26500	188.55057				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.11500	87.05422	5.11500	208.73001				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	

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 04/02/2022 Spot Bond					0.00000	100.00969				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	99.96109				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	99.94824				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	99.94824				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	100.99327				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.45308				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112 On 14/07/2021 Spot Bond					0.00000	100.30637				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.88000	105.05885	7.88000	104.99232				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.10046				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.76500	107.09629	3.76500	107.06320				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.88875				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.93863				0.00	0	
Total T16OM2 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 T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.89817				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.59832				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.62584				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.11586	7.21000	101.04427				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.15046				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.29454				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.79027				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.09408				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.41837				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.30368				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.96452				0.00	816,430,400	408,215,200
Total TFS155 SPOT										0.00	816,430,400	408,215,200
Total For TFS155										0.00	816,430,400	408,215,200
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.52115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.51293				0.00	0	1,930,000,00
Total TFS157 SPOT										0.00	0	1,930,000,00
Total For TFS157										0.00	0	1,930,000,00
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.50010				0.00	600,000,000	600,000,00
Total TFS158 SPOT										0.00	600,000,000	600,000,00
Total For TFS158										0.00	600,000,000	600,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.14177				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.14296				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.47036				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.45125				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.83169				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.09346				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.29121				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.12877				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A ₄ On 21/11/2021 Spot Bond			3.76500	108.03448	3.76500	108.00108				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A ₇ On 21/11/2021 Spot Bond					0.00000	101.46578				0.00	4,414,000,000	2,207,000,000
Total TH14A7 SPOT										0.00	4,414,000,000	2,207,000,000
Total For TH14A7										0.00	4,414,000,000	2,207,000,000
TH14A ₈ On 21/11/2021 Spot Bond			3.76500	107.29422	3.76500	107.26107				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B ₁ On 21/11/2021 Spot Bond					0.00000	101.25212				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B ₂ On 21/11/2021 Spot Bond					0.00000	101.29814				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B ₃ On 21/11/2021 Spot Bond					0.00000	101.16720				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C ₁ On 21/11/2021 Spot Bond					0.00000	101.61938				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C ₂ On 21/11/2021 Spot Bond					0.00000	101.63255				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C ₃ On 21/11/2021 Spot Bond					0.00000	101.28851				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D ₁ On 21/11/2021 Spot Bond					0.00000	101.95919				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D ₂ On 21/11/2021 Spot Bond					0.00000	102.59838				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D ₃ On 21/11/2021 Spot Bond					0.00000	102.38659				0.00	0	
Total TH14D3 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 TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.07001				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	104.52177				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.96976				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.03174				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.98723				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.12479				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.40249				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.45820				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.21985				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.63117				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.17131				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.88267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.06521				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.60192				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.00138				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.92101				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.80772	8.49000	101.73759				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.04791				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.04994				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.99936				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.04387				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.23108	5.76000	101.18346				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.08838				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	101.16119				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.16524				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.15108				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.24815				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.22186				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.58573				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.75746				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.65645				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.67997				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.72326				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.94448				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.53516				0.00	0	
Total TH17O1 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 TH17O1									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.72506			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.78500	105.68857	5.78500	105.63945		8,677,500,000,000.00	1,500,000,000	1,500,000,000	
Total TL24 SPOT								8,677,500,000,000.00	1,500,000,000	1,500,000,000	
Total For TL24								8,677,500,000,000.00	1,500,000,000	1,500,000,000	
TL25 On 04/09/2024 Spot Bond			6.84500	109.69115	6.84500	109.63099		0.00	0	0	
Total TL25 SPOT								0.00	0	0	
Total For TL25								0.00	0	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.89653		0.00	0	0	
Total TL26 SPOT								0.00	0	0	
Total For TL26								0.00	0	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.53249		0.00	0	0	
Total TL27 SPOT								0.00	0	0	
Total For TL27								0.00	0	0	
TL28 On 24/04/2025 Spot Bond			7.76000	105.49285	7.76000	105.42704		0.00	0	0	
Total TL28 SPOT								0.00	0	0	
Total For TL28								0.00	0	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.83262		0.00	0	0	
Total TL29 SPOT								0.00	0	0	
Total For TL29								0.00	0	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.70922		0.00	0	0	
Total TL30 SPOT								0.00	0	0	
Total For TL30								0.00	0	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.06944		0.00	0	0	
Total TL31 SPOT								0.00	0	0	
Total For TL31								0.00	0	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.95905		0.00	0	0	
Total TL32 SPOT								0.00	0	0	
Total For TL32								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			6.62500	109.55302	6.62500	109.49482		4,814,497,475,000.00	726,716,600	1,236,958,300	
Total TN23 SPOT								4,814,497,475,000.00	726,716,600	1,236,958,300	
Total For TN23								4,814,497,475,000.00	726,716,600	1,236,958,300	
TN23/R On 06/11/2023 Spot Bond			100.00000	22.74612	100.00000	22.59624		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 Intert
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.31000	106.28832	8.31000	106.21663			1,929,302,784,000.00	232,166,400	9,279,434,800
Total TN25 SPOT									1,929,302,784,000.00	232,166,400	9,279,434,800
Total For TN25									1,929,302,784,000.00	232,166,400	9,279,434,800
TN25/R On 19/08/2025 Spot Bond			100.00000	14.18076	100.00000	14.08578			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.08000	99.03345	9.08000	98.96060			2,052,862,696,000.00	226,086,200	10,984,083,800
Total TN27 SPOT									2,052,862,696,000.00	226,086,200	10,984,083,800
Total For TN27									2,052,862,696,000.00	226,086,200	10,984,083,800
TN27/R On 14/11/2027 Spot Bond			100.00000	9.28453	100.00000	9.22234			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.74000	99.47001	10.74000	99.38475			0.00	0	5,200,000,000
Total TN30 SPOT									0.00	0	5,200,000,000
Total For TN30									0.00	0	5,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.19347	8.00000	117.11814			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.21000	90.12841	12.21000	90.04090			207,570,000,000.00	17,000,000	2,020,000,000
Total TN40 SPOT									207,570,000,000.00	17,000,000	2,020,000,000
Total For TN40									207,570,000,000.00	17,000,000	2,020,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.89083	10.75000	100.80428			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	100.10864			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.75500	104.57720	5.75500	109.03808			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.17534			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3B On 14/11/2022 Spot Bond					0.00000	101.52234				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.50603				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.34703				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.36505				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.04500	109.08512	6.04500	109.03188				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.34703				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.36505				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.62452	8.62000	100.55493				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.58562				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.27953				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.03222				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	98.45574				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.53117				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	99.89275				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.79793				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.66412				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	96.34823				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.82228				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	95.68323				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.11324				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.14659				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.94566				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.20067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.96820				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.88592				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	100.77901				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	100.63122				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	100.55712				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	100.26742				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	100.18979				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond			4.11500	4.11500	4.11500	100.12401				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond			4.11500	4.11500	4.11500	100.07892				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.46000	108.92022	9.46000	108.83818				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.65058				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0' On 15/05/2026 Spot Bond					0.00000	100.73073				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.76771				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.92796				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.40975				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.22288				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.11045				0.00	0	100,000,00
Total VKE13 SPOT										0.00	0	100,000,00
Total For VKE13										0.00	0	100,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	101.06290				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.90871				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.90485				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.72289				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.76827				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.47000	104.27015	4.47000	104.23194				0.00	0	
Total WSP5 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 WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	99.58877	100.00000	98.81477				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										93,366,274,782,860,500.00	313,244,686,832	099,863,142,72
Total for SPOT :										93,366,274,782,860,500.00	313,244,686,832	099,863,142,72
Total Futures										93 366 275 624 933 500.00	313,244,691,313	099,864,720,85
Total Options										92 661 667.80	93,162	188,14
Grand Total:										93,366,275,717,595,100.00	313,244,784,475	099,864,909,00