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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2021

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			11.44500	75.39459	11.48777	75.16851			0.00	0	
ES33	On	05/08/2021	Bond Future			11.68589	76.26893	11.74610	75.96041			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.93353	73.37402	11.99621	73.06241			0.00	0	
ES33	On	03/02/2022	Bond Future			12.20414	74.21975	12.26960	73.90465			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			11.89000	74.38466	11.93258	74.13076			0.00	0	
ES42	On	05/08/2021	Bond Future			12.10335	75.31935	12.17390	74.91168			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			12.33598	71.93088	12.40961	71.51898			0.00	0	
ES42	On	03/02/2022	Bond Future			12.58123	72.76020	12.65819	72.34362			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			152.19482	152.19482	152.16938	152.16938			169,088,445.02	1,111	
I2025	On	05/08/2021	Bond Future			152.26656	152.26656	152.24139	152.24139			0.00	0	5,11
I2025	On	04/11/2021	Bond Future			154.02469	154.02469	154.00021	154.00021			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			154.24085	154.24085	154.21624	154.21624			0.00	0	
Total I2025 Future												169,088,445.02	1,111	5,13
Total For I2025												169,088,445.02	1,111	5,13
I2029	On	06/05/2021	Bond Future			110.55321	110.55321	110.53154	110.53154			166,272,027.84	1,504	
I2029	On	05/08/2021	Bond Future			111.71746	111.71746	111.69594	111.69594			0.00	0	2,96
I2029	On	04/11/2021	Bond Future			111.85612	111.85612	111.83506	111.83506			0.00	0	
I2029	On	03/02/2022	Bond Future			113.14480	113.14480	113.12360	113.12360			0.00	0	
Total I2029 Future												166,272,027.84	1,504	2,96
Total For I2029												166,272,027.84	1,504	2,96
I2033	On	06/05/2021	Bond Future			103.78056	103.78056	103.75790	103.75790			112,913,249.28	1,088	
I2033	On	05/08/2021	Bond Future			104.87347	104.87347	104.85101	104.85101			0.00	0	9,62
I2033	On	04/11/2021	Bond Future			104.85880	104.85880	104.83677	104.83677			0.00	0	
I2033	On	03/02/2022	Bond Future			106.06681	106.06681	106.04459	106.04459			0.00	0	
Total I2033 Future												112,913,249.28	1,088	9,62
Total For I2033												112,913,249.28	1,088	9,62
I2038	On	06/05/2021	Bond Future			116.93132	116.93132	116.90502	116.90502			723,571,008.16	6,188	
I2038	On	05/08/2021	Bond Future			116.44025	116.44025	116.41420	116.41420			0.00	0	7,71
I2038	On	04/11/2021	Bond Future			117.78511	117.78511	117.75930	117.75930			0.00	0	
I2038	On	03/02/2022	Bond Future			117.38906	117.38906	117.36303	117.36303			0.00	0	
Total I2038 Future												723,571,008.16	6,188	7,71
Total For I2038												723,571,008.16	6,188	7,71
I2046	On	06/05/2021	Bond Future			105.17018	105.17018	105.14659	105.14659			1,283,707,217.08	12,206	
I2046	On	05/08/2021	Bond Future			106.27775	106.27775	106.25429	106.25429			0.00	0	16,71
I2046	On	04/11/2021	Bond Future			105.69633	105.69633	105.67321	105.67321			0.00	0	
I2046	On	03/02/2022	Bond Future			106.91396	106.91396	106.89077	106.89077			0.00	0	
Total I2046 Future												1,283,707,217.08	12,206	16,71
Total For I2046												1,283,707,217.08	12,206	16,71
I2050	On	06/05/2021	Bond Future			108.74623	108.74623	108.72178	108.72178			970,342,610.29	8,923	
I2050	On	05/08/2021	Bond Future			108.06553	108.06553	107.93910	107.93910			2,701,638.25	25	11,20
I2050	On	04/11/2021	Bond Future			109.31332	109.31332	109.18607	109.18607			0.00	0	
I2050	On	03/02/2022	Bond Future			108.62421	108.62421	108.49561	108.49561			0.00	0	
Total I2050 Future												973,044,248.54	8,948	11,20
Total For I2050												973,044,248.54	8,948	11,20
R186	On	06/05/2021	Bond Future			7.29000	118.62308	7.33719	118.39000		7.62	5,314,195,360.92	44,799	
R186	On	05/08/2021	Bond Future			7.48421	114.56249	7.53427	114.32746		7.16	24,630,935.35	215	93,25
R186	On	04/11/2021	Bond Future			7.66076	115.85841	7.71383	115.62147		6.47	0.00	0	
R186	On	03/02/2022	Bond Future			7.86349	111.88430	7.92008	111.64485		6.41	0.00	0	

Contract 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											5,338,826,296.27	45,014	93,25
R186	On	06/05/2021	Bond Future	10.77	Call		15,462.41000	15.46241	15,695,490	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		15,503.44000	15.50344	15,736,520	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		15,421.36000	15.42136	15,654,440	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		0.53000	0.00053	0,000	7.77	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Call		1,287.73000	1.28773	1,520,280	7.77	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call		111.18000	0.11118	49,440	7.64	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put		294.82000	0.29482	0,000	7.64	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call		5,219.89000	5.21989	5,426,200	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put		270.02000	0.27002	241,300	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call		5,258.49000	5.25849	5,465,300	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put		264.32000	0.26432	236,100	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call		5,181.36000	5.18136	5,387,170	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put		275.83000	0.27583	246,610	7.72	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call		3,095.70000	3.09570	3,246,580	6.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put		1,390.40000	1.39040	1,304,340	6.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call		3,124.25000	3.12425	3,275,830	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put		1,375.22000	1.37522	1,289,860	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call		3,067.28000	3.06728	3,217,450	6.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put		1,405.72000	1.40572	1,318,950	6.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call		5,237.83000	5.23783	5,429,070	7.00	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put		650.68000	0.65068	604,980	7.00	0.00	0	15,17
R186	On	04/11/2021	Bond Future	7.77	Call		2,236.79000	2.23679	2,361,480	6.48	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put		1,986.70000	1.98670	1,874,450	6.48	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.30	Put		4,002.10000	4.00210	3,816,960	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call		1,312.50000	1.31250	1,365,680	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put		4,059.23000	4.05923	3,872,960	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call		1,327.43000	1.32743	1,381,180	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put		4,030.60000	4.03060	3,844,900	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call		1,342.48000	1.34248	1,396,790	6.19	0.00	0	
Total R186 Option											0.00	0	30,35
Total For R186											5,338,826,296.27	45,014	123,64
R197	On	06/05/2021	Bond Future			322.64775	322.64775	322.59998	322.59998		853,080,651.00	2,644	
R197	On	05/08/2021	Bond Future			318.06095	318.06095	318.01390	318.01390		0.00	0	1,74
R197	On	04/11/2021	Bond Future			321.73325	321.73325	321.68757	321.68757		0.00	0	
R197	On	03/02/2022	Bond Future			317.33651	317.33651	317.29073	317.29073		0.00	0	

Contract 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												853,080,651.00	2,644	1,76
Total For R197												853,080,651.00	2,644	1,76
R202	On	06/05/2021	Bond Future			231.69301	231.69301	231.64204	231.64204			1,813,461,189.27	7,827	
R202	On	05/08/2021	Bond Future			229.89201	229.89201	229.84138	229.84138			0.00	0	9,3
R202	On	04/11/2021	Bond Future			232.54586	232.54586	232.49626	232.49626			0.00	0	
R202	On	03/02/2022	Bond Future			230.92090	230.92090	230.87095	230.87095			0.00	0	
Total R202 Future												1,813,461,189.27	7,827	9,31
Total For R202												1,813,461,189.27	7,827	9,31
R2023	On	06/05/2021	Bond Future			4.66500	106.78546	4.65108	106.81014		1.18	2,845,085,010.78	26,643	
R2023	On	05/08/2021	Bond Future			4.75701	107.88309	4.74043	107.90840		1.19	0.00	0	15,6
R2023	On	04/11/2021	Bond Future			4.78931	105.19488	4.76890	105.22115		1.14	0.00	0	
R2023	On	03/02/2022	Bond Future			4.85841	106.38202	4.83276	106.40870		0.98	0.00	0	
Total R2023 Future												2,845,085,010.78	26,643	15,67
R2023	On	06/05/2021	Bond Future	7.57	Call			5,012.61000	5.01261	4,987,930	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			5,029.24000	5.02924	5,004,560	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			4,995.98000	4.99598	4,971,300	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			55.96000	0.05596	58,540	1.47	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			893.40000	0.89340	870,820	1.46	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			58.81000	0.05881	61,540	1.46	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			907.06000	0.90706	884,410	1.47	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			57.36000	0.05736	60,020	1.47	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			920.76000	0.92076	898,030	1.47	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			461.29000	0.46129	443,880	1.19	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			267.03000	0.26703	275,890	1.19	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			444.67000	0.44467	427,540	1.19	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			276.09000	0.27609	285,230	1.19	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			452.95000	0.45295	435,670	1.19	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			271.53000	0.27153	280,520	1.19	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			277.52000	0.27752	284,020	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			530.79000	0.53079	510,520	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			274.08000	0.27408	280,490	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			516.61000	0.51661	496,530	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			280.63000	0.28063	287,230	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			523.86000	0.52386	503,680	1.05	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											2,845,085,010.78	26,643	15,67	
R2030	On	06/05/2021			9.09000	95.71840	9.12235	95.53466		13.37		5,050,198,502.40	52,761	
R2030	On	05/08/2021			9.27420	92.86990	9.33939	92.51212		12.60		42,813,023.90	461	111,11
R2030	On	04/11/2021			9.46629	93.92140	9.53429	93.56011		11.52		0.00	0	
R2030	On	03/02/2022			9.68082	90.97735	9.75202	90.61213		11.52		0.00	0	
R2030	On	05/05/2022			9.92376	91.95061	9.99845	91.58132		10.61		0.00	0	
Total R2030 Future											5,093,011,526.30	53,222	111,11	
R2030	On	06/05/2021		11.70	Call		13,248.85000	13.24885	13,432,590	14.46		0.00	0	
R2030	On	06/05/2021		11.70	Put		0.00000	0.00000	0,000	14.46		0.00	0	
R2030	On	06/05/2021		11.69	Put		0.00000	0.00000	0,000	14.46		0.00	0	
R2030	On	06/05/2021		8.95	Call		20.08000	0.02008	0,000	13.18		0.00	0	
R2030	On	06/05/2021		8.95	Put		1,004.35000	1.00435	800,530	13.18		0.00	0	
R2030	On	06/05/2021		8.36	Put		4,456.47000	4.45647	4,272,730	12.82		0.00	0	
R2030	On	06/05/2021		8.36	Call		0.00000	0.00000	0,000	12.82		0.00	0	
R2030	On	06/05/2021		8.86	Put		1,506.18000	1.50618	1,319,830	13.12		0.00	0	
R2030	On	06/05/2021		8.86	Call		2.61000	0.00261	0,000	13.12		0.00	0	
R2030	On	06/05/2021		8.90	Call		6.90000	0.00690	0,000	13.15		0.00	0	
R2030	On	06/05/2021		8.90	Put		1,279.22000	1.27922	1,088,580	13.15		0.00	0	
R2030	On	06/05/2021		9.00	Call		50.11000	0.05011	0,000	13.22		0.00	0	
R2030	On	06/05/2021		9.00	Put		747.47000	0.74747	513,620	13.22		0.00	0	
R2030	On	06/05/2021		9.25	Call		767.85000	0.76785	904,210	13.37		0.00	0	
R2030	On	06/05/2021		9.25	Put		47.38000	0.04738	0,000	13.37		0.00	0	
R2030	On	06/05/2021		9.35	Call		1,286.91000	1.28691	1,463,600	13.44		0.00	0	
R2030	On	06/05/2021		9.35	Put		7.05000	0.00705	0,000	13.44		0.00	0	
R2030	On	06/05/2021		8.77	Put		2,026.75000	2.02675	1,842,810	13.06		0.00	0	
R2030	On	06/05/2021		8.77	Call		0.20000	0.00020	0,000	13.06		0.00	0	
R2030	On	06/05/2021		9.27	Put		33.73000	0.03373	0,000	13.38		0.00	0	
R2030	On	06/05/2021		9.27	Call		866.43000	0.86643	1,016,440	13.38		0.00	0	
R2030	On	06/05/2021		10.95	Call		9,662.40000	9.66240	9,846,140	14.46		0.00	0	
R2030	On	06/05/2021		10.95	Put		0.00000	0.00000	0,000	14.46		0.00	0	
R2030	On	06/05/2021		9.92	Call		4,386.33000	4.38633	4,570,070	14.03		0.00	0	
R2030	On	06/05/2021		9.92	Put		0.00000	0.00000	0,000	14.03		0.00	0	
R2030	On	06/05/2021		9.22	Call		627.83000	0.62783	735,530	13.35		0.00	0	
R2030	On	06/05/2021		9.22	Put		76.04000	0.07604	0,000	13.35		0.00	0	
R2030	On	06/05/2021		7.97	Put		6,842.00000	6.84200	6,658,260	12.78		0.00	0	
R2030	On	06/05/2021		7.97	Call		0.00000	0.00000	0,000	12.78		0.00	0	
R2030	On	06/05/2021		10.74	Call		8,620.55000	8.62055	8,804,290	14.46		0.00	0	
R2030	On	06/05/2021		10.74	Put		0.00000	0.00000	0,000	14.46		0.00	0	
R2030	On	06/05/2021		10.04	Call		5,022.93000	5.02293	5,206,670	14.18		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	11.71	Call		13,295.29000	13.29529	13,479,030	14.46	0.00	0	
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		13,202.37000	13.20237	13,386,110	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		194.30000	0.19430	0,000	13.31	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		350.97000	0.35097	340,410	13.31	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call		5,170.71000	5.17071	5,442,430	13.50	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		867.24000	0.86724	781,180	13.50	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.75	Call		3,644.51000	3.64451	3,876,590	13.01	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		1,431.43000	1.43143	1,305,730	13.01	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.30	Call		5,777.56000	5.77756	6,061,650	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put		4,209.54000	4.20954	3,960,370	12.34	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,080.59000	1.08059	1,189,200	12.34	0.00	0	2
R2030	On	05/08/2021	Bond Future	7.70	Put		9,692.26000	9.69226	9,353,460	12.07	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		127.84000	0.12784	146,820	12.07	0.00	0	2
R2030	On	05/08/2021	Bond Future	8.95	Put		3,564.43000	3.56443	3,335,710	12.43	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		1,169.08000	1.16908	1,283,600	12.37	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.45	Put		2,055.22000	2.05522	1,892,920	12.73	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,658.22000	2.65822	2,853,700	12.73	0.00	0	6
R2030	On	05/08/2021	Bond Future	12.10	Call		13,656.30000	13.65630	14,010,590	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		19.33000	0.01933	15,840	13.63	0.00	0	6
R2030	On	05/08/2021	Bond Future	10.42	Call		6,263.86000	6.26386	6,557,950	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		706.42000	0.70642	632,730	13.63	0.00	0	2
R2030	On	05/08/2021	Bond Future	10.42	Put		584.83000	0.58483	521,140	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		6,304.95000	6.30495	6,599,840	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		575.51000	0.57551	512,620	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,222.84000	6.22284	6,516,140	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		594.26000	0.59426	529,780	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,400.60000	1.40060	1,529,660	12.43	0.00	0	6
R2030	On	05/08/2021	Bond Future	8.50	Put		5,415.86000	5.41586	5,134,480	12.18	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call		669.56000	0.66956	745,960	12.18	0.00	0	5,0
R2030	On	05/08/2021	Bond Future	9.50	Call		2,810.00000	2.81000	3,011,590	12.76	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put		1,936.09000	1.93609	1,779,900	12.76	0.00	0	5,0
R2030	On	05/08/2021	Bond Future	8.83	Put		4,012.86000	4.01286	3,769,600	12.37	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		4,148.73000	4.14873	4,352,840	11.80	0.00	0	1,1
R2030	On	04/11/2021	Bond Future	8.27	Put		7,752.11000	7.75211	7,446,070	10.99	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		725.07000	0.72507	780,320	10.99	0.00	0	3
R2030	On	04/11/2021	Bond Future	8.77	Put		5,547.77000	5.54777	5,280,680	11.12	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,379.57000	1.37957	1,473,770	11.12	0.00	0	3
R2030	On	04/11/2021	Bond Future	11.44	Call		9,860.63000	9.86063	10,176,170	12.46	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
R2030	On	04/11/2021	Bond Future	11.44	Put		441.29000	0.44129	395,540	12.46	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		6,626.23000	6.62623	6,890,050	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,195.97000	1.19597	1,098,500	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,662.32000	6.66232	6,926,890	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,183.10000	1.18310	1,086,380	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		6,590.22000	6.59022	6,853,280	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		4,022.14000	4.02214	3,798,320	11.36	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,228.27000	2.22827	2,365,740	11.36	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	11.26	Call		9,139.91000	9.13991	9,446,450	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		554.78000	0.55478	500,030	12.46	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.90	Put		2,236.72000	2.23672	2,079,540	11.80	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,208.95000	1.20895	1,110,720	12.46	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		2,615.82000	2.61582	2,777,530	11.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		2,821.10000	2.82110	2,990,510	11.33	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,641.45000	1.64145	1,759,010	11.00	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Put		8,356.04000	8.35604	8,073,260	10.94	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		1,030.31000	1.03031	1,112,750	10.94	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call		3,668.84000	3.66884	3,869,860	11.54	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		3,525.83000	3.52583	3,361,630	11.54	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Put		4,435.71000	4.43571	4,239,900	11.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		4,703.00000	4.70300	4,499,490	11.28	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call		2,844.44000	2.84444	3,014,700	11.34	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		4,406.73000	4.40673	4,211,770	11.34	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,797.87000	2.79787	2,966,430	11.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		4,464.83000	4.46483	4,268,170	11.33	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call		7,057.64000	7.05764	7,335,070	12.42	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		1,657.18000	1.65718	1,569,390	12.42	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		3,987.80000	3.98780	3,806,810	11.43	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,205.71000	3.20571	3,389,940	11.43	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		6,411.17000	6.41117	6,163,510	11.00	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		1,035.49000	1.03549	4,643,470	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		0.00000	0.00000	3,238,690	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		938.26000	0.93826	4,587,240	10.72	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		0.00000	0.00000	3,279,690	10.72	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		986.89000	0.98689	4,615,320	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		0.00000	0.00000	3,259,140	10.73	0.00	0	
Total R2030 Option											0.00	0	21,34
Total For R2030											5,093,011,526.30	53,222	132,45
R2032	On	06/05/2021	Bond Future			9.89500	90.09086	9.93234	89.86399	16.10	6,456,902,027.06	71,671	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/08/2021			10.07473	91.23248	10.15009	90.78805		14.67	0.00	0	136,78
R2032	On	04/11/2021			10.27860	88.11873	10.35704	87.66984		14.20	0.00	0	2
R2032	On	03/02/2022			10.49949	89.11343	10.58132	88.65961		13.54	0.00	0	
R2032	On	05/05/2022			10.74265	85.92266	10.82817	85.46384		13.09	0.00	0	
Total R2032 Future										6,456,902,027.06	71,671	136,80	
R2032	On	06/05/2021	12.11	Call			11,974.36000	11.97436	12,201,230	17.54	0.00	0	
R2032	On	06/05/2021	12.11	Put			0.00000	0.00000	0,000	17.54	0.00	0	
R2032	On	06/05/2021	12.12	Call			12,024.06000	12.02406	12,250,930	17.54	0.00	0	
R2032	On	06/05/2021	12.12	Put			0.00000	0.00000	0,000	17.54	0.00	0	
R2032	On	06/05/2021	12.10	Call			11,924.60000	11.92460	12,151,470	17.54	0.00	0	
R2032	On	06/05/2021	12.10	Put			0.00000	0.00000	0,000	17.54	0.00	0	
R2032	On	06/05/2021	12.57	Call			14,215.36000	14.21536	14,442,230	17.54	0.00	0	
R2032	On	06/05/2021	12.57	Put			0.00000	0.00000	0,000	17.54	0.00	0	
R2032	On	06/05/2021	10.33	Put			0.20000	0.00020	0,000	16.46	0.00	0	
R2032	On	06/05/2021	10.33	Call			2,368.45000	2.36845	2,595,120	16.46	0.00	0	
R2032	On	05/08/2021	11.36	Put			627.04000	0.62704	550,910	15.97	0.00	0	
R2032	On	05/08/2021	11.37	Call			7,407.61000	7.40761	7,776,800	15.97	0.00	0	
R2032	On	05/08/2021	11.37	Put			617.69000	0.61769	542,450	15.97	0.00	0	
R2032	On	05/08/2021	11.35	Call			7,320.99000	7.32099	7,688,400	15.97	0.00	0	
R2032	On	05/08/2021	11.35	Put			636.50000	0.63650	559,480	15.97	0.00	0	
R2032	On	05/08/2021	11.36	Call			7,364.27000	7.36427	7,732,570	15.97	0.00	0	
R2032	On	04/11/2021	9.33	Call			1,206.42000	1.20642	1,329,020	13.48	0.00	0	70
R2032	On	04/11/2021	11.70	Call			8,339.66000	8.33966	8,696,670	15.38	0.00	0	
R2032	On	04/11/2021	11.71	Call			8,378.66000	8.37866	8,736,400	15.38	0.00	0	
R2032	On	04/11/2021	11.70	Put			1,117.22000	1.11722	1,025,340	15.38	0.00	0	
R2032	On	04/11/2021	11.71	Put			1,105.57000	1.10557	1,014,420	15.38	0.00	0	
R2032	On	04/11/2021	11.69	Call			8,300.73000	8.30073	8,656,990	15.38	0.00	0	
R2032	On	04/11/2021	11.69	Put			1,128.98000	1.12898	1,036,350	15.38	0.00	0	
R2032	On	04/11/2021	9.33	Put			7,339.66000	7.33966	7,013,370	13.48	0.00	0	
R2032	On	04/11/2021	9.83	Put			5,199.90000	5.19990	4,966,460	13.88	0.00	0	
R2032	On	04/11/2021	9.83	Call			2,122.75000	2.12275	2,338,200	13.88	0.00	0	70
R2032	On	04/11/2021	12.81	Call			12,891.12000	12.89112	13,307,620	15.38	0.00	0	
R2032	On	04/11/2021	12.81	Put			306.88000	0.30688	274,490	15.38	0.00	0	70
R2032	On	03/02/2022	11.13	Call			5,879.85000	5.87985	6,180,450	14.13	0.00	0	
R2032	On	03/02/2022	11.13	Put			2,918.65000	2.91865	2,765,430	14.13	0.00	0	2
R2032	On	03/02/2022	10.95	Call			5,275.31000	5.27531	5,561,030	13.92	0.00	0	
R2032	On	03/02/2022	9.14	Put			9,667.00000	9.66700	9,317,990	12.81	0.00	0	
R2032	On	03/02/2022	9.14	Call			1,179.32000	1.17932	1,284,130	12.81	0.00	0	9
R2032	On	03/02/2022	9.81	Call			2,247.51000	2.24751	2,419,030	13.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.35	Put		4,804.94000	4.80494	4,579,010	13.43	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put		7,587.41000	7.58741	7,279,010	12.87	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,805.34000	1.80534	1,950,760	12.87	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		4,373.91000	4.37391	4,633,560	13.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		3,940.59000	3.94059	3,746,420	13.66	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,753.31000	3.75331	3,991,290	13.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		3,270.12000	3.27012	3,102,020	13.92	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Call		2,986.25000	2.98625	3,190,660	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		5,472.48000	5.47248	5,223,070	13.28	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		3,780.49000	3.78049	4,019,450	13.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		4,510.35000	4.51035	4,295,490	13.50	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,726.22000	3.72622	3,963,220	13.49	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		6,656.36000	6.65636	6,374,060	13.04	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		10,873.58000	10.87358	10,506,950	12.81	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		929.30000	0.92930	1,016,490	12.81	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.62	Call		1,877.74000	1.87774	2,027,930	12.90	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.35	Call		3,513.68000	3.51368	3,741,570	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,567.97000	4.56797	4,351,150	13.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		4,539.09000	4.53909	4,323,250	13.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,699.53000	3.69953	3,934,940	13.48	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		4,597.30000	4.59730	4,378,890	13.48	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		4,001.45000	4.00145	4,248,760	13.56	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		4,285.69000	4.28569	4,079,180	13.56	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put		7,419.00000	7.41900	7,115,370	12.90	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		1,017.16000	1.01716	5,282,890	13.29	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		0.00000	0.00000	3,806,910	13.29	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		1,069.73000	1.06973	5,313,590	13.30	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		0.00000	0.00000	3,785,040	13.30	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		1,122.25000	1.12225	5,344,690	13.31	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		0.00000	0.00000	3,763,620	13.31	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											6,456,902,027.06	71,671	141,62
R2035	On	06/05/2021	Bond Future			10.56500	89.57486	10.61239	89.26570	17.99	5,836,787,452.46	65,161	
R2035	On	05/08/2021	Bond Future			10.75942	90.66100	10.83479	90.18360	16.52	0.00	0	91,66
R2035	On	04/11/2021	Bond Future			10.96848	87.21099	11.04684	86.72875	16.22	0.00	0	
R2035	On	03/02/2022	Bond Future			11.19751	88.19532	11.27924	87.70774	15.23	0.00	0	
R2035	On	05/05/2022	Bond Future			11.43854	84.66409	11.52379	84.17119	14.88	0.00	0	
Total R2035 Future											5,836,787,452.46	65,161	91,66
R2035	On	06/05/2021	Bond Future	12.36	Call		10,371.79000	10.37179	10,680,950	19.75	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 Interr
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		0.11000	0.00011	0,000	18.38	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		167.11000	0.16711	0,000	17.76	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		574.46000	0.57446	98,190	17.76	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Put		3,773.31000	3.77331	3,464,150	16.96	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		15.38000	0.01538	0,000	17.54	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Put		0.01000	0.00001	0,000	18.56	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		3,398.87000	3.39887	3,708,020	18.56	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Call		13,259.38000	13.25938	13,568,540	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		2,781.53000	2.78153	3,090,580	18.38	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,295.78000	1.29578	1,581,390	18.06	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Call		5,803.68000	5.80368	6,112,840	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	
R2035	On	06/05/2021	Bond Future	12.77	Call		12,539.99000	12.53999	12,849,150	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		0.00000	0.00000	0,000	16.96	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Put		1,413.40000	1.41340	1,088,860	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	
R2035	On	06/05/2021	Bond Future	11.32	Call		4,433.46000	4.43346	4,742,620	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		0.00000	0.00000	0,000	18.88	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Put		2,472.95000	2.47295	2,163,500	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	
R2035	On	06/05/2021	Bond Future	10.81	Put		23.55000	0.02355	0,000	18.06	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		10,425.79000	10.42579	10,734,950	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		10,317.74000	10.31774	10,626,900	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		0.29000	0.00029	0,000	17.28	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		0.00000	0.00000	0,000	19.75	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		8,501.76000	8.50176	8,810,920	19.75	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,023.67000	48.02367	47,546,270	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		47,907.09000	47.90709	47,429,690	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,721.25000	1.72125	1,552,290	17.39	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,800.50000	2.80050	3,019,190	16.54	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,210.66000	3.21066	2,951,950	16.54	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		6,355.18000	6.35518	5,979,010	15.64	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,140.38000	48.14038	47,662,980	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		984.64000	0.98464	1,085,870	15.64	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	11.37	Call			5,003.75000	5.00375	5,312,190	17.39	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,549.17000	1.54917	1,711,910	15.28	0.00	0	3%
R2035	On	04/11/2021	Bond Future	10.12	Put			7,534.68000	7.53468	7,216,680	15.29	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,568.30000	1.56830	1,732,540	15.29	0.00	0	4%
R2035	On	04/11/2021	Bond Future	10.62	Put			5,387.35000	5.38735	5,135,300	15.86	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			2,711.88000	2.71188	2,942,070	15.86	0.00	0	4%
R2035	On	04/11/2021	Bond Future	13.82	Call			15,062.55000	15.06255	15,524,960	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			278.27000	0.27827	258,440	17.61	0.00	0	4%
R2035	On	04/11/2021	Bond Future	11.75	Call			6,479.90000	6.47990	6,833,980	17.18	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			2,324.33000	2.32433	2,196,170	17.18	0.00	0	7%
R2035	On	04/11/2021	Bond Future	11.08	Call			4,050.66000	4.05066	4,337,100	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			3,847.78000	3.84778	3,651,980	16.29	0.00	0	7%
R2035	On	04/11/2021	Bond Future	10.23	Put			7,017.29000	7.01729	6,714,420	15.43	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,789.92000	1.78992	1,969,290	15.43	0.00	0	7%
R2035	On	04/11/2021	Bond Future	12.52	Call			9,551.50000	9.55150	9,962,020	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,178.65000	1.17865	1,106,930	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			9,592.38000	9.59238	10,003,500	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			1,166.92000	1.16692	1,095,800	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			9,510.67000	9.51067	9,920,560	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			4,441.53000	4.44153	4,741,620	16.40	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			3,510.30000	3.51030	3,328,150	16.40	0.00	0	3%
R2035	On	04/11/2021	Bond Future	10.60	Call			2,659.56000	2.65956	2,887,190	15.83	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			5,463.36000	5.46336	5,208,750	15.83	0.00	0	3%
R2035	On	04/11/2021	Bond Future	10.11	Put			7,583.16000	7.58316	7,263,660	15.28	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,190.49000	1.19049	1,118,140	17.61	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			9,209.54000	9.20954	8,840,810	14.35	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put			11,393.63000	11.39363	10,992,650	14.35	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,028.85000	2.02885	2,162,110	14.36	0.00	0	2%
R2035	On	03/02/2022	Bond Future	11.73	Call			6,119.71000	6.11971	6,406,030	15.71	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			3,502.86000	3.50286	3,301,600	15.71	0.00	0	2%
R2035	On	03/02/2022	Bond Future	11.03	Call			3,897.80000	3.89780	4,115,380	15.05	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			5,397.61000	5.39761	5,127,610	15.05	0.00	0	2%
R2035	On	03/02/2022	Bond Future	11.22	Call			4,453.31000	4.45331	4,687,820	15.21	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,758.80000	1.75880	1,877,650	14.35	0.00	0	2%
R2035	On	03/02/2022	Bond Future	11.39	Call			4,976.88000	4.97688	5,229,840	15.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			4,322.63000	4.32263	4,088,010	15.35	0.00	0	6%
R2035	On	03/02/2022	Bond Future	10.65	Call			2,895.09000	2.89509	3,070,640	14.72	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			6,757.18000	6.75718	6,445,150	14.72	0.00	0	6%
R2035	On	03/02/2022	Bond Future	11.22	Put			4,806.31000	4.80631	4,553,240	15.21	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,200.12000	1.20012	1,286,720	14.35	0.00	0	6%

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/02/2022	Bond Future	11.23	Call			4,483.37000	4.48337	4,718,880	15.21	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			4,776.63000	4.77663	4,524,560	15.21	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,513.82000	4.51382	4,750,040	15.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			4,747.41000	4.74741	4,496,050	15.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Call			6,662.47000	6.66247	6,961,950	15.91	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			3,201.22000	3.20122	3,013,120	15.91	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call			4,635.34000	4.63534	4,875,880	15.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			4,630.83000	4.63083	4,383,790	15.26	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			8,414.30000	8.41430	8,059,980	14.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			608.17000	0.60817	5,586,210	14.98	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			0.00000	0.00000	4,485,140	14.98	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			665.10000	0.66510	5,617,670	14.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			0.00000	0.00000	4,459,670	14.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			721.97000	0.72197	5,649,210	15.00	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			0.00000	0.00000	4,434,340	15.00	0.00	0	
Total R2035 Option												0.00	0	8,36
Total For R2035												5,836,787,452.46	65,161	100,05
R2037	On	06/05/2021	Bond Future			10.78000	85.22837	10.82241	84.95259		19.23	3,961,073,724.12	46,476	
R2037	On	05/08/2021	Bond Future			10.96471	82.08020	11.04533	81.57090		18.58	140,685,462.80	1,714	124,4
R2037	On	04/11/2021	Bond Future			11.16341	83.00983	11.24711	82.49533		17.33	0.00	0	
R2037	On	03/02/2022	Bond Future			11.38094	79.69248	11.46813	79.17227		17.15	0.00	0	
Total R2037 Future												4,101,759,186.92	48,190	124,44
R2037	On	06/05/2021	Bond Future	12.43	Call			9,506.04000	9.50604	9,781,820	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			9,559.82000	9.55982	9,835,600	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			9,452.21000	9.45221	9,727,990	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			788.25000	0.78825	692,380	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			7,935.60000	7.93560	8,347,030	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			809.86000	0.80986	711,990	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			7,979.39000	7.97939	8,391,820	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			799.00000	0.79900	702,130	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			8,023.22000	8.02322	8,436,650	20.35	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			9,891.17000	9.89117	10,333,820	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,130.91000	1.13091	1,059,060	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put			3,328.18000	3.32818	3,143,560	17.57	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			4,793.57000	4.79357	5,123,450	17.57	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call			9,931.36000	9.93136	10,374,610	18.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.82	Put		1,119.86000	1.11986	1,048,610	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,971.58000	9.97158	10,415,430	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,108.89000	1.10889	1,038,240	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		7,898.09000	7.89809	8,304,840	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		1,828.54000	1.82854	1,720,790	18.82	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put		4,683.64000	4.68364	4,426,940	17.12	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,634.12000	4.63412	4,895,510	17.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		4,741.87000	4.74187	4,483,050	17.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,664.39000	4.66439	4,926,840	17.11	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		4,712.68000	4.71268	4,454,920	17.11	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,694.74000	4.69474	4,958,250	17.12	0.00	0	
Total R2037 Option											0.00	0	1,200
Total For R2037											4,101,759,186.92	48,190	125,640
R2040	On	06/05/2021	Bond Future			10.88000	87.55431	10.92235	87.25944	19.54	3,214,468,937.34	36,714	
R2040	On	05/08/2021	Bond Future			11.05864	84.19618	11.13922	83.65121	19.07	0.00	0	84,400
R2040	On	04/11/2021	Bond Future			11.25160	85.14988	11.33529	84.59924	17.96	0.00	0	
R2040	On	03/02/2022	Bond Future			11.46256	81.60647	11.54976	81.04976	17.51	0.00	0	
Total R2040 Future											3,214,468,937.34	36,714	84,400
R2040	On	06/05/2021	Bond Future	12.43	Call		9,515.81000	9.51581	9,810,680	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		9,573.05000	9.57305	9,867,920	21.63	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		0.00000	0.00000	0,000	20.63	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		4,377.18000	4.37718	4,672,050	20.63	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Call		14,648.37000	14.64837	14,943,240	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		9,458.51000	9.45851	9,753,380	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	
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		765.22000	0.76522	350,230	19.29	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		120.12000	0.12012	0,000	19.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		719.41000	0.71941	624,830	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,060.23000	9.06023	9,511,630	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		709.50000	0.70950	615,930	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,966.58000	8.96658	9,415,960	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,057.94000	2.05794	1,845,030	19.51	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,750.22000	4.75022	5,082,280	19.51	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		19,789.20000	19.78920	20,330,960	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		729.44000	0.72944	633,850	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		13.42000	0.01342	10,210	21.03	0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	12.48	Call			9,013.38000	9.01338	9,463,770	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			3,485.46000	3.48546	3,182,170	18.80	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			2,881.72000	2.88172	3,123,400	18.80	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put			1,179.26000	1.17926	1,128,010	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call			10,520.78000	10.52078	11,020,680	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			1,167.71000	1.16771	1,116,970	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			10,436.23000	10.43623	10,935,100	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			1,190.91000	1.19091	1,139,140	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			10,478.49000	10.47849	10,977,880	19.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,055.52000	5.05552	5,308,360	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			4,863.88000	4.86388	4,560,010	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,088.43000	5.08843	5,342,420	17.60	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			4,833.58000	4.83358	4,530,860	17.60	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,022.70000	5.02270	5,274,380	17.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			4,894.35000	4.89435	4,589,320	17.58	0.00	0	
Total R2040 Option												0.00	0	2,70
Total For R2040												3,214,468,937.34	36,714	87,10
R2044	On	06/05/2021	Bond Future			10.92500	84.25524	10.97725	83.88762		20.52	3,459,941,430.60	41,065	
R2044	On	05/08/2021	Bond Future			11.10478	80.91959	11.18529	80.36978		20.04	41,107,151.72	508	60,74
R2044	On	04/11/2021	Bond Future			11.28950	81.83625	11.37313	81.28072		18.88	0.00	0	
R2044	On	03/02/2022	Bond Future			11.49118	78.38055	11.57834	77.81887		18.37	0.00	0	
Total R2044 Future												3,501,048,582.32	41,573	60,74
R2044	On	06/05/2021	Bond Future	12.44	Call			9,254.83000	9.25483	9,622,450	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			9,311.80000	9.31180	9,679,420	22.73	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put			1,986.94000	1.98694	1,615,330	20.02	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			3.99000	0.00399	0,000	20.02	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Call			2,874.82000	2.87482	3,242,220	21.25	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			0.22000	0.00022	0,000	21.25	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Call			5,376.95000	5.37695	5,744,570	22.21	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			936.38000	0.93638	1,220,390	20.68	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			83.61000	0.08361	0,000	20.68	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			9,595.50000	9.59550	9,963,120	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	
R2044	On	06/05/2021	Bond Future	11.90	Call			6,058.17000	6.05817	6,425,790	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			9,197.78000	9.19778	9,565,400	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	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	06/05/2021	Bond Future	11.35	Put		0.74000	0.00074	0,000	21.14	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,544.38000	2.54438	2,911,260	21.14	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		0.00000	0.00000	0,000	22.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		9,376.06000	9.37606	9,836,260	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		666.74000	0.66674	577,130	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		9,422.59000	9.42259	9,883,750	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		657.58000	0.65758	568,930	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		9,329.56000	9.32956	9,788,800	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		676.01000	0.67601	585,440	22.13	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,260.46000	1.26046	1,207,780	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		10,333.11000	10.33311	10,836,480	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,248.41000	1.24841	1,196,250	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		10,374.63000	10.37463	10,878,520	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,236.45000	1.23645	1,184,810	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,291.61000	10.29161	10,794,460	20.56	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,107.72000	5.10772	5,360,540	18.49	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,905.38000	4.90538	4,596,520	18.49	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,041.79000	5.04179	5,292,270	18.46	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,967.16000	4.96716	4,655,960	18.46	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,074.58000	5.07458	5,326,230	18.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,936.05000	4.93605	4,626,020	18.47	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											3,501,048,582.32	41,573	60,74
R2048	On	06/05/2021	Bond Future			10.83500	83.57884	10.87708	83.27248	20.85	7,322,425,751.24	87,611	
R2048	On	05/08/2021	Bond Future			10.99502	84.65983	11.07008	84.12875	19.31	6,772,786.40	80	172,3
R2048	On	04/11/2021	Bond Future			11.17509	81.20503	11.25312	80.66847	19.26	0.00	0	
R2048	On	03/02/2022	Bond Future			11.37100	82.12159	11.45238	81.57909	17.64	0.00	0	
Total R2048 Future											7,329,198,537.64	87,691	172,31
R2048	On	06/05/2021	Bond Future	12.35	Call		9,567.61000	9.56761	9,873,970	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		9,625.61000	9.62561	9,931,970	23.15	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put		282.49000	0.28249	0,000	20.69	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call		448.50000	0.44850	472,370	20.69	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Put		0.01000	0.00001	0,000	21.61	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call		3,644.52000	3.64452	3,950,870	21.61	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Put		5,185.74000	5.18574	4,879,380	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		9,509.52000	9.50952	9,815,880	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	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	06/05/2021	Bond Future	10.80	Put		707.69000	0.70769	256,360	20.53	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		144.97000	0.14497	0,000	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		8,771.29000	8.77129	8,305,030	17.37	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		574.34000	0.57434	639,160	17.37	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		6,841.37000	6.84137	6,418,790	18.06	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,084.64000	1.08464	1,193,140	18.06	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		3,912.62000	3.91262	3,595,910	19.17	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,700.30000	2.70030	2,914,670	19.17	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		5,230.86000	5.23086	4,859,200	18.68	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,800.11000	1.80011	1,959,530	18.68	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		9,731.57000	9.73157	10,177,440	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		631.62000	0.63162	546,410	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		9,779.39000	9.77939	10,226,180	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		622.80000	0.62280	538,510	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		2,868.88000	2.86888	2,607,620	19.60	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		3,773.68000	3.77368	4,043,500	19.60	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put		5,735.35000	5.73535	5,346,610	18.50	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,541.54000	1.54154	1,683,880	18.50	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call		9,683.77000	9.68377	10,128,720	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		640.55000	0.64055	554,420	21.36	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,170.58000	1.17058	1,130,810	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		10,815.29000	10.81529	11,312,530	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,159.10000	1.15910	1,119,780	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		10,857.94000	10.85794	11,355,620	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,147.72000	1.14772	1,108,840	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		10,772.66000	10.77266	11,269,450	21.00	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,080.44000	5.08044	5,301,220	17.61	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,963.85000	4.96385	4,642,130	17.61	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,114.54000	5.11454	5,336,500	17.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,931.92000	4.93192	4,611,380	17.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,148.73000	5.14873	5,371,860	17.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,900.19000	4.90019	4,580,820	17.63	0.00	0	
Total R2048 Option											0.00	0	4,60
Total For R2048											7,329,198,537.64	87,691	176,91
R209	On	06/05/2021	Bond Future			10.49500	69.05948	10.53711	68.82064	21.40	656,341,297.92	9,504	
R209	On	05/08/2021	Bond Future			10.67385	69.85561	10.73306	69.52831	19.37	0.00	0	28,12
R209	On	04/11/2021	Bond Future			10.85735	67.50506	10.91866	67.17453	18.60	0.00	0	3,61
R209	On	03/02/2022	Bond Future			11.05359	68.26704	11.11722	67.93283	17.86	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R209 Future												656,341,297.92	9,504	31,75
R209	On	06/05/2021	Bond Future	12.23	Call			8,681.54000	8.68154	8,920,380	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			8,727.90000	8.72790	8,966,740	23.15	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			6,247.62000	6.24762	6,008,780	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	
R209	On	06/05/2021	Bond Future	10.35	Put			1,099.60000	1.09960	831,630	21.26	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			29.13000	0.02913	0,000	21.26	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call			517.45000	0.51745	593,310	21.51	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			4,669.51000	4.66951	4,430,670	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	
R209	On	06/05/2021	Bond Future	11.00	Call			2,548.19000	2.54819	2,786,910	22.11	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			0.12000	0.00012	0,000	22.11	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Put			3,138.32000	3.13832	2,899,480	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			5,650.23000	5.65023	5,889,070	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	
R209	On	06/05/2021	Bond Future	10.25	Put			1,656.91000	1.65691	1,413,620	21.17	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			4.45000	0.00445	0,000	21.17	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Call			3,867.29000	3.86729	4,106,130	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			162.98000	0.16298	0,000	21.51	0.00	0	
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			8,635.14000	8.63514	8,873,980	23.15	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			0.00000	0.00000	0,000	22.62	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Call			8,774.19000	8.77419	9,013,030	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	
R209	On	06/05/2021	Bond Future	10.00	Call			0.00000	0.00000	0,000	20.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			6,384.91000	6.38491	6,641,710	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			858.67000	0.85867	788,170	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			6,422.36000	6.42236	6,679,860	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			847.49000	0.84749	777,690	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			6,347.51000	6.34751	6,603,620	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			869.96000	0.86996	798,770	20.96	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			7,599.69000	7.59969	7,840,210	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,337.98000	1.33798	1,247,970	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			1,565.90000	1.56590	1,465,430	20.11	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call			7,633.71000	7.63371	7,874,820	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			1,325.47000	1.32547	1,236,050	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			7,667.77000	7.66777	7,909,480	20.11	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	04/11/2021	Bond Future	12.19	Put		1,313.05000	1.31305	1,224,230	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,481.22000	2.48122	2,598,740	18.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,785.69000	4.78569	4,572,680	18.14	0.00	0	10,00
R209	On	04/11/2021	Bond Future	9.50	Put		9,148.43000	9.14843	8,867,990	17.72	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		861.55000	0.86155	911,640	17.72	0.00	0	4,75
R209	On	04/11/2021	Bond Future	12.00	Call		7,028.49000	7.02849	7,258,550	20.11	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,883.34000	3.88334	4,124,080	17.88	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,394.95000	4.39495	4,301,480	17.88	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,909.30000	3.90930	4,150,940	17.89	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,368.03000	4.36803	4,275,460	17.89	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,935.35000	3.93535	4,177,640	17.90	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,341.25000	4.34125	4,249,330	17.90	0.00	0	
Total R209 Option											0.00	0	21,25
Total For R209											656,341,297.92	9,504	53,04
R210	On	06/05/2021	Bond Future			204.19987	204.19987	204.16095	204.16095		193,581,476.76	948	
R210	On	05/08/2021	Bond Future			206.35025	206.35025	206.31174	206.31174		0.00	0	1,48
R210	On	04/11/2021	Bond Future			205.99096	205.99096	205.95327	205.95327		0.00	0	
R210	On	03/02/2022	Bond Future			208.36422	208.36422	208.32621	208.32621		0.00	0	
Total R210 Future											193,581,476.76	948	1,48
Total For R210											193,581,476.76	948	1,48
R212	On	06/05/2021	Bond Future			172.29782	172.29782	172.27626	172.27626		500,525,167.10	2,905	
R212	On	05/08/2021	Bond Future			171.80439	171.80439	171.75833	171.75833		4,295,109.75	25	1,60
R212	On	04/11/2021	Bond Future			173.78845	173.78845	173.74291	173.74291		0.00	0	
Total R212 Future											504,820,276.85	2,930	1,60
Total For R212											504,820,276.85	2,930	1,60
R213	On	06/05/2021	Bond Future			9.50500	85.59941	9.54723	85.36230	15.55	159,557,300.24	1,864	
R213	On	05/08/2021	Bond Future			9.68450	86.62154	9.75453	86.24002	14.01	0.00	0	9,00
R213	On	04/11/2021	Bond Future			9.87881	84.07117	9.95166	83.68590	13.38	0.00	0	
R213	On	03/02/2022	Bond Future			10.09374	85.01995	10.16978	84.63046	12.84	0.00	0	
Total R213 Future											159,557,300.24	1,864	9,00
R213	On	06/05/2021	Bond Future	11.90	Call		11,936.04000	11.93604	12,173,150	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		11,981.82000	11.98182	12,218,930	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		11,890.22000	11.89022	12,127,330	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		6,046.87000	6.04687	6,351,820	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		711.49000	0.71149	634,920	15.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.14	Call			3,611.31000	3.61131	3,852,570	14.35	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,551.37000	1.55137	1,411,110	14.35	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			3,721.54000	3.72154	3,476,300	13.77	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,429.80000	1.42980	1,566,080	13.77	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			6,323.84000	6.32384	6,634,730	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			640.80000	0.64080	570,170	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			6,363.72000	6.36372	6,675,440	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			631.18000	0.63118	561,380	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			6,284.03000	6.28403	6,594,100	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			650.53000	0.65053	579,080	15.17	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,009.41000	7.00941	7,291,260	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,185.18000	1.18518	1,081,760	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			6,938.43000	6.93843	7,218,730	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,210.13000	1.21013	1,105,160	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			6,973.88000	6.97388	7,254,960	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,197.60000	1.19760	1,093,410	14.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Call			4,950.35000	4.95035	5,191,800	13.10	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			2,791.25000	2.79125	2,643,210	13.10	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.00	Call			3,297.48000	3.29748	3,491,460	12.68	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			4,170.43000	4.17043	3,974,920	12.68	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			6,728.18000	6.72818	6,456,640	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,944.01000	3.94401	4,159,220	12.84	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			3,535.71000	3.53571	3,361,430	12.84	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,732.79000	2.73279	2,902,870	12.52	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			4,860.42000	4.86042	4,641,010	12.52	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			8,531.18000	8.53118	8,228,520	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,582.86000	1.58286	1,695,320	12.19	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.15	Call			3,678.56000	3.67856	3,885,380	12.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			3,779.65000	3.77965	3,596,980	12.78	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,346.79000	2.34679	2,501,020	12.40	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			5,431.61000	5.43161	5,196,350	12.40	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			9,327.62000	9.32762	9,013,770	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			1,686.37000	1.68637	1,804,320	12.19	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.97	Call			3,223.86000	3.22386	3,414,950	12.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			4,252.31000	4.25231	4,053,910	12.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,248.20000	3.24820	3,440,160	12.67	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			4,224.78000	4.22478	4,027,250	12.67	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,199.31000	3.19931	3,389,540	12.65	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1,132.28000	1.13228	1,219,110	12.19	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put			2,662.84000	2.66284	2,520,870	13.16	0.00	0	2:

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R213	On	03/02/2022	Bond Future	10.17	Call		3,731.00000	3.73100	3,939,500	12.79	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		3,729.88000	3.72988	3,548,890	12.79	0.00	0	21
R213	On	03/02/2022	Bond Future	9.15	Put		7,011.92000	7.01192	6,734,890	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		4,279.68000	4.27968	4,080,420	12.65	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		951.37000	0.95137	1,027,010	12.19	0.00	0	21
R213	On	03/02/2022	Bond Future	10.67	Call		5,166.20000	5.16620	5,413,720	13.16	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											159,557,300.24	1,864	11,91
R214	On	06/05/2021	Bond Future			10.82000	66.27911	10.86207	66.03601	23.23	545,808,470.85	8,235	
R214	On	05/08/2021	Bond Future			10.98448	67.10705	11.05411	66.71505	21.04	0.00	0	17,88
R214	On	04/11/2021	Bond Future			11.16398	64.58827	11.23615	64.19225	20.30	0.00	0	
R214	On	03/02/2022	Bond Future			11.35880	65.31725	11.43382	64.91685	19.47	0.00	0	
Total R214 Future											545,808,470.85	8,235	17,88
R214	On	06/05/2021	Bond Future	12.26	Call		7,317.71000	7.31771	7,560,810	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		7,365.15000	7.36515	7,608,250	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		7,270.20000	7.27020	7,513,300	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		6,090.44000	6.09044	6,388,320	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,073.96000	1.07396	979,840	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,126.56000	6.12656	6,425,290	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,061.00000	1.06100	967,730	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,162.74000	6.16274	6,462,320	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,048.16000	1.04816	955,740	22.80	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,458.78000	1.45878	1,353,320	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,639.55000	7.63955	7,928,770	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,484.93000	1.48493	1,378,130	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,672.66000	7.67266	7,962,550	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,471.81000	1.47181	1,365,680	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,705.79000	7.70579	7,996,350	21.96	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,249.56000	4.24956	4,491,420	19.38	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,376.25000	4.37625	4,217,710	19.38	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,196.20000	4.19620	4,436,290	19.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		4,429.58000	4.42958	4,269,270	19.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,222.96000	4.22296	4,463,820	19.37	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,402.96000	4.40296	4,243,420	19.37	0.00	0	
Total R214 Option											0.00	0	
Total For R214											545,808,470.85	8,235	17,88

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total for Bond										51,872,334,415.90	540,876	1,119,41
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 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			763.25000	763.25000	761.24500	761.24500				114,487,500.00	15	
GOVI On 05/08/2021 GOVI			772.25000	772.25000	768.98800	768.98800				0.00	0	98
GOVI On 04/11/2021 GOVI			781.06300	781.06300	777.76800	777.76800				0.00	0	
GOVI On 03/02/2022 GOVI			789.87300	789.87300	786.54300	786.54300				0.00	0	
Total GOVI Future										114,487,500.00	15	98
GOVI On 06/05/2021 GOVI	678.68	Call			825,650.00000	82.56500	845,700,000			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			825,550.00000	82.55500	845,600,000			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			825,750.00000	82.57500	845,800,000			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			498,580.00000	49.85800	531,200,000			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			498,480.00000	49.84800	531,100,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			498,380.00000	49.83800	531,000,000			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			493,480.00000	49.34800	526,430,000			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			493,680.00000	49.36800	526,630,000			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			493,580.00000	49.35800	526,530,000			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			62,170.00000	6.21700	28,870,000			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			61,970.00000	6.19700	28,670,000			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			62,070.00000	6.20700	28,770,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										114,487,500.00	15	98
Total for GOVI										114,487,500.00	15	98

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	06/05/2021	Index Future			785.46900	785.46900	783.92700	783.92700			0.00	0	
AL37	On	05/08/2021	Index Future			793.45500	793.45500	791.90000	791.90000			0.00	0	
AL37	On	04/11/2021	Index Future			802.51000	802.51000	800.94200	800.94200			0.00	0	
AL37	On	03/02/2022	Index Future			811.56300	811.56300	809.97800	809.97800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/05/2021	Index Future			877.91100	877.91100	875.91800	875.91800			0.00	0	
AL7T	On	05/08/2021	Index Future			888.56600	888.56600	884.82600	884.82600			0.00	0	
AL7T	On	04/11/2021	Index Future			898.70700	898.70700	894.93000	894.93000			0.00	0	
AL7T	On	03/02/2022	Index Future			908.84500	908.84500	905.02600	905.02600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/05/2021	Index Future			772.49900	772.49900	770.45000	770.45000			1,019,698,680.00	132	
ALBI	On	05/08/2021	Index Future			781.56600	781.56600	778.28700	778.28700			0.00	0	13
ALBI	On	04/11/2021	Index Future			790.48600	790.48600	787.17300	787.17300			0.00	0	
ALBI	On	03/02/2022	Index Future			799.40300	799.40300	796.05400	796.05400			0.00	0	
Total ALBI Future												1,019,698,680.00	132	13
Total For ALBI												1,019,698,680.00	132	13
IGOV	On	06/05/2021	Index Future			283.65100	283.65100	283.59500	283.59500			856,626,020.00	302	
IGOV	On	05/08/2021	Index Future			286.63900	286.63900	286.55000	286.55000			0.00	0	58
IGOV	On	04/11/2021	Index Future			289.98000	289.98000	289.89200	289.89200			0.00	0	
IGOV	On	03/02/2022	Index Future			293.32100	293.32100	293.23200	293.23200			0.00	0	
Total IGOV Future												856,626,020.00	302	58
Total For IGOV												856,626,020.00	302	58
Total for Index												1,876,324,700.00	434	73
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			3.75000	96.25000	3.76000	96.24000			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			3.81500	96.18500	3.82500	96.17500			0.00	0	30,00
JIBAR f	On	20/10/2021	Jibar Future			3.87000	96.13000	3.89000	96.11000			0.00	0	
JIBAR f	On	15/12/2021	Jibar Future			4.00000	96.00000	4.04000	95.96000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.20500	95.79500	4.25500	95.74500			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.60000	95.40000	4.64000	95.36000			0.00	0	47
JIBAR f	On	21/09/2022	Jibar Future			4.78000	95.22000	4.83000	95.17000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.14500	94.85500	5.18500	94.81500			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			5.34500	94.65500	5.39500	94.60500			0.00	0	
Total Jibar Future												0.00	0	30,47

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			90.71000	90.71000	90.72000	90.72000				0.00	0	£
Total 5Y STND Future										0.00	0	£
Total For 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										53,863,146,615.90	541,325	1,151,6£
ABCPI3 On 07/12/2023 Spot Bond			3.39000	307.98086	3.39000	307.88504				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.80400				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.19306				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.47672	9.65000	103.44993				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.12847				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.84414				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.35854				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.89576				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.20154				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.72199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	103.14731				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.23848				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.33798				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.58733				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	101.06334				0.00	0	700,000,00
Total ABFN27 SPOT										0.00	0	700,000,00
Total For ABFN27										0.00	0	700,000,00
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.65443				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.78931				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.77297				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	99.91454				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.37772				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.33979				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.34393				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.51981				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.88628				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.86030				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.23099				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.95456				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
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.24041				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.49988				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.76088				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.34914				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.35898				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.36607				0.00	0	
Total ABFN45 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 ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.67342				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.91514				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.96122				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.55302				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.56861				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.65060				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.60540				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.36255				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.86512				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.84816				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.17825				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABK103 On 13/10/2021 Spot Bond			3.43000	3.43000	3.43000	147.74304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	89.74288	100.00000	89.55102				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.81000	6.81000	6.81000	140.57075				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.09849	100.00000	20.04986				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.41000	2.41000	2.41000	150.54103				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	194.84356				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	220.52272				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.26000	6.26000	6.26000	103.99003				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.31000	7.31000	7.31000	118.50086				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.76000	104.70411	4.76000	104.69051				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.79000	107.11882	4.79000	107.10482				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.87500	113.42819	6.87500	113.40701				0.00	0	40,000,00
Total ABS16 SPOT										0.00	0	40,000,00
Total For ABS16										0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			8.08500	112.69819	8.08500	112.67352				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			5.23000	111.38981	5.23000	111.37419				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.58000	106.71287	7.58000	106.69131				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.27214	100.00000	11.24734				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	319.97854	1.77000	319.89307				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.83000	171.99032	0.83000	171.94877				0.00	0	10,000,00
Total ABSI4 SPOT										0.00	0	10,000,00
Total For ABSI4										0.00	0	10,000,00
ABX01 On 10/07/2024 Spot Bond			10.18500	10.18500	10.18500	105.56804				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.84732				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.82122				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.78883				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.79277				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.36707				0.00	0	
Total ACL185 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL185										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.81887				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.81887				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.84110				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.84110				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 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	
ACL20 On 14/02/2023 Spot Bond					0.00000	164.34610				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 On 20/12/2023 Spot Bond					0.00000	100.77710				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.77185				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.75225				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.10287				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.09870				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.32739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.36147				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.22630				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.26661				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.95656				0.00	720,000,000	860,000,000
Total AGL03 SPOT										0.00	720,000,000	860,000,000
Total For AGL03										0.00	720,000,000	860,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.83300				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.07789				0.00	0	6,200,000
Total AGT02 SPOT										0.00	0	6,200,000
Total For AGT02										0.00	0	6,200,000
AGT03 On 05/06/2025 Spot Bond					0.00000	101.94178				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.77904				0.00	200,000,000	100,000,000
Total AGT04 SPOT										0.00	200,000,000	100,000,000
Total For AGT04										0.00	200,000,000	100,000,000
AHF2A On 18/07/2021 Spot Bond					0.00000	100.31400				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.31400				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.36520				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.30549				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.30264				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.33397				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.36527				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.46748				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.49865				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.19690				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.13310				0.00	0	90,000,00
Total AHF5A2 SPOT										0.00	0	90,000,00
Total For AHF5A2										0.00	0	90,000,00
AHF5A: On 21/08/2023 Spot Bond			5.95000	110.36751	5.95000	110.34964				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.19628				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.28051				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.27759				0.00	0	
Total AHF5D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.32765				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.57700				0.00	0	2,550,000,00
Total AHF6A2 SPOT										0.00	0	2,550,000,00
Total For AHF6A2										0.00	0	2,550,000,00
AHF6B On 21/08/2024 Spot Bond					0.00000	101.19621				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.28043				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.86960				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.11200				0.00	0	2,563,763,21
Total AHF7A1 SPOT										0.00	0	2,563,763,21
Total For AHF7A1										0.00	0	2,563,763,21
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.15311				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.23834				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.16552				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.32255				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.17546				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.03786				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.26094				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.68000	109.43359	6.68000	109.41394				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.18000	109.73819	7.18000	109.71681				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.55500	95.90188	11.55500	95.87214				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.02000	171.31778	6.02000	171.25255				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.36666				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.60616				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.95436				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.16834				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	100.43394				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.07419				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF12 On 24/02/2022 Spot Bond					0.00000	101.37117				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.74286				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.95829				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.35066				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.91000	235.86215	4.91000	235.77914				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.92500	212.90441	4.92500	212.82941				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.81000	170.79388	1.81000	170.74801				0.00	0	11,300,00
Total ASN137 SPOT										0.00	0	11,300,00
Total For ASN137										0.00	0	11,300,00
ASN14 On 20/06/2021 Spot Bond					0.00000	99.32935				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.85500	170.73927	1.85500	170.69322				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond					0.00000	56.39374				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15 On 02/06/2021 Spot Bond					0.00000	101.13145				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.64000	184.49557	4.64000	184.43211				0.00	0	
Total ASN154 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 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	99.99995				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	99.86788				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16 On 20/06/2021 Spot Bond					0.00000	100.89138				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	100.90905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.67690				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.04000	105.36525	5.04000	105.32770				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.71046				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.72118				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.78848				0.00	18,800,000	204,700,00
Total ASN204 SPOT										0.00	18,800,000	204,700,00
Total For ASN204										0.00	18,800,000	204,700,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.46354				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.65778				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.09043				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.99476				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.90644				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.71127				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN271 On 15/08/2023 Spot Bond					0.00000	99.89852				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN271 On 20/08/2048 Spot Bond					0.00000	99.84975				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN281 On 21/08/2023 Spot Bond					0.00000	101.19207				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN281 On 13/09/2025 Spot Bond					0.00000	100.91639				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.73379				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN301 On 20/12/2023 Spot Bond					0.00000	100.76926				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN311 On 20/12/2023 Spot Bond					0.00000	100.98467				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 31/03/2029 Spot Bond			4.13500	4.13500	4.13500	103.41899				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN311 On 28/02/2033 Spot Bond			5.05500	5.05500	5.05500	93.69131				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.72845				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.83192				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN331 On 09/05/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total ASN333 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 ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.73394				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.15000	103.88474	5.15000	103.84740				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.78228				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.71041				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.75522				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.74962				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.74962				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.09029				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.89980				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.73521				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.76265				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.17278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.86519				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.86519				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.88810				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.74175				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	99.86645				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.82344				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.73652				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.86712				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.98318				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.85316				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 17/06/2021 Spot Bond					0.00000	100.72942				0.00	0	90,000,00
Total ASN444 SPOT										0.00	0	90,000,00
Total For ASN444										0.00	0	90,000,00
ASN44: On 17/06/2021 Spot Bond					0.00000	100.72942				0.00	0	90,000,00
Total ASN445 SPOT										0.00	0	90,000,00
Total For ASN445										0.00	0	90,000,00
ASN44: On 22/06/2023 Spot Bond					0.00000	100.69078				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.71288				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.93243				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.76293				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.80613				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.34246				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.34571				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	101.88926				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	101.11210				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	102.54261				0.00	0	
Total ASN469 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.06973				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.15114				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.17713				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	101.06263				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	101.80775				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47 On 11/08/2021 Spot Bond					0.00000	99.98698				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.75986				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.90634				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/05/2021 Spot Bond					0.00000	100.96104				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	102.01835				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.75725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN490 On 02/09/2021 Spot Bond					0.00000	100.88838				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN491 On 07/09/2021 Spot Bond					0.00000	100.87013				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN493 On 30/09/2021 Spot Bond					0.00000	100.53026				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN494 On 08/09/2021 Spot Bond					0.00000	100.77572				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN495 On 15/09/2025 Spot Bond					0.00000	100.75816				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN498 On 15/09/2025 Spot Bond					0.00000	100.75816				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.73769				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.00000	103.46891	9.00000	103.45205				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.18000	103.15427	8.18000	103.13753				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	103.22336	8.36000	103.20658				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.36000	103.22336	8.36000	103.20658				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2022 Spot Bond			9.10000	102.48877	9.10000	102.46357				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.01573	11.05000	102.98512				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.00224	11.00000	102.97177				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 13/05/2021 Spot Bond					0.00000	99.96364				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.86731	10.50000	102.83824				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.86731	10.50000	102.83824				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.59325				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.15346				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.33467				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.89431	10.60000	102.86496				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.18021	10.47000	102.83022				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.85437	10.55000	102.82484				0.00	0	
Total ASN558 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.09227				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	101.18225				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.00000				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	101.13028				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	101.03934				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	101.08644				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.23378				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.19906				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	101.04256				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	101.01548				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	101.02902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.02902				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.87274				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.71044				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.85748				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	100.84299				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.93314				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.87580				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	99.95669				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	101.08516				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.10972				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: 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	

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 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	100.51233				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59: On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.49952				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	101.36913	9.22000	102.49574				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.45234				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.39188				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59: On 16/07/2021 Spot Bond			4.69500	4.69500	4.69500	100.30871				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59: On 22/07/2021 Spot Bond					0.00000	100.22648				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.25192				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.26837				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.33869				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.16573				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN609									0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.18708			0.00	0	
Total ASN610 SPOT									0.00	0	
Total For ASN610									0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.11664			0.00	0	
Total ASN611 SPOT									0.00	0	
Total For ASN611									0.00	0	
ASN61 On 06/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000.00
Total ASN613 SPOT									0.00	0	5,000,000.00
Total For ASN613									0.00	0	5,000,000.00
ASN61 On 10/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	50,000,000,000
Total ASN615 SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	50,000,000,000
Total For ASN615								10,000,000,000,000.00	50,000,000,000	50,000,000,000	50,000,000,000
BAW21 On 24/03/2022 Spot Bond			4.95000	104.85549	4.95000	104.84155			0.00	0	
Total BAW21 SPOT									0.00	0	
Total For BAW21									0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.18802	9.30000	101.16302			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	101.88447			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.35337			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.15512			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.11032			0.00	0	
Total BAW30 SPOT									0.00	0	
Total For BAW30									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.57103			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.33500	100.05465	6.33500	100.03760			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.27369				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.09325				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.11839				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.72415				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.90481				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.15000	8.15000	8.15000	106.46153				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.92756				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.79500	10.79500	10.79500	106.46185				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.82573				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.81070				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.79448				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.79461				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.80534				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.19109				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.93193				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.91255				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.95905				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.93140				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.95844				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.90407				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.95827				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.90486				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.95855				0.00	0	
Total BAYA87 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 BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.93152				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.06731				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.09344				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.09344				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.09344				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.12073				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.09411				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.41570				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.14826				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.74000	7.74000	7.74000	102.49110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.02862				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.44903				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.56495				0.00	0	80,000,00
Total BDX32 SPOT										0.00	0	80,000,00
Total For BDX32										0.00	0	80,000,00
BDX33 On 08/03/2023 Spot Bond					0.00000	101.01644				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.95000	108.18828	6.95000	108.16819				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.35589				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	100.61261				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.95000	104.15515	5.95000	104.13845				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.50537				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.98543				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.52531				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	100.00646				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.30367				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.13581				0.00	420,000,000	210,000,000
Total BGL19 SPOT										0.00	420,000,000	210,000,000
Total For BGL19										0.00	420,000,000	210,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	105.33891				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.28769				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	99.97815				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.16573				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.69000	108.92554	5.69000	108.90866				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.79011				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.03522				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.12114				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.23058				0.00	0	
Total BID15 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 BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.17825				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.49592				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.91200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.08500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.71300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	99.98733				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.25445				0.00	0	80,000,00
Total BPPF11 SPOT										0.00	0	80,000,00
Total For BPPF11										0.00	0	80,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.66202				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	99.90166				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.56666				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.84006				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.37500				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.09803				0.00	1,680,000,000	840,000,000
Total BPPF24 SPOT										0.00	1,680,000,000	840,000,000
Total For BPPF24										0.00	1,680,000,000	840,000,000
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.10560				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.37979				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.40868				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.09365				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.09799				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.10177				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.99989				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	100.66895				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL26 On 06/05/2021 Spot Bond			4.52000	99.93812	4.52000	99.95049				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.11781				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.95512				0.00	0	200,000,00
Total CBL29 SPOT										0.00	0	200,000,00
Total For CBL29										0.00	0	200,000,00
CCT01 On 23/06/2023 Spot Bond			7.23500	115.08536	7.23500	115.06289				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			7.48500	115.97224	7.48500	115.94883				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.11500	111.59282	8.11500	111.56870				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.53500	106.09148	9.53500	104.74215				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.15647				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.19845				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.46255				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.56741				0.00	0	
Total CGR47 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 CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.37349				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.39618				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	103.56334				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	160.98297	3.14000	160.85385				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.78000	1.78000	1.78000	161.00981				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	110.72256	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	100.40943				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.72000	111.28580	6.72000	111.26581				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	112.41782	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	100.07922				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37(On 26/07/2022 Spot Bond					0.00000	100.23938				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	106.47648				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	100.43116	10.98000	100.40200				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	118.14407	6.50000	115.39900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(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	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.76923				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	99.93933				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	99.93988				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44(On 24/05/2021 Spot Bond			5.44500	105.46797	5.44500	105.45227				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.78000	170.83029	1.78000	170.78456				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			5.11000	136.94605	5.11000	136.89701				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.55000	134.86275	5.55000	134.81286				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: 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	
CLN45: On 17/11/2021 Spot Bond					0.00000	99.89265				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	101.34767				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	101.43770				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			6.15000	104.73560	6.15000	104.71837				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	101.29281				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.83575				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.07853				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	99.84129				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	71.53973	100.00000	71.37965				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	99.84501				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	99.86661				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.49969				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.64500	106.42372	5.64500	106.40744				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	105.52474	10.16000	106.86800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.95000	106.28638	5.95000	106.26917				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.07293				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.89860				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.17647				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.35000	112.80785	6.35000	112.78870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.27510				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	99.85041				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.46950				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.49597				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.86611				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.92524				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.14009				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.99382				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.21601				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.51693	9.96000	101.49011				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.29399	10.01000	100.26723				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN518 On 25/11/2022 Spot Bond					0.00000	101.26233				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.45882	9.60000	103.88612				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.92456				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.06492				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	99.95624				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.55177	9.20000	101.52695				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.09493				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.68601				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.68800				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	102.17047				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.51128				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.92456				0.00	0	
Total CLN531 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 CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.83462				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.35100				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			8.96500	107.95280	8.96500	107.92665				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	99.09123				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.22040				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.39935				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	134.92700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	101.10953				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.39082				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			8.43500	108.80617	8.43500	108.78134				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			8.48500	106.30995	8.48500	106.28594				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			8.57500	105.79151	8.57500	105.76699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	303.36503				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	99.89072				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.97094				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.19686				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.44192				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	118.85100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.98465				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	99.79556	10.19000	99.83900				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.43500	106.32561	8.43500	106.30135				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.10142				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.62958				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.06952				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.98562				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	99.95041				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	99.95462				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.66500	104.79094	8.66500	104.76639				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.96931				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	99.96030				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	99.98553				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.88802				0.00	0	
Total CLN575 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 CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.91285				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.33659				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.57288				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.04261				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.03392				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.30549				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.01387				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.44311				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.97318				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.80409				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.83590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59(On 16/09/2025 Spot Bond					0.00000	101.01448				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.79102				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.53000	141.78661	3.53000	113.98816				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.17637				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.63870				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.17637				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.21838				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.54058				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.88665				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.83590				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.83590				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN602 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	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.24744				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.02042				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	99.97270				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.50975				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.34818				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.18674				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.27416	9.32000	100.24920				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	100.25585				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.92114				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.98197				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.14469				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.04253				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.65113				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.96300				0.00	0	430,000,00
Total CLN616 SPOT										0.00	0	430,000,00
Total For CLN616										0.00	0	430,000,00
CLN616 On 20/12/2024 Spot Bond					0.00000	102.42546				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.88027				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.01385				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.17789				0.00	0	1,200,000,00
Total CLN620 SPOT										0.00	0	1,200,000,00
Total For CLN620										0.00	0	1,200,000,00
CLN620 On 28/10/2022 Spot Bond					0.00000	100.17730				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.27941				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	100.22418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.96000	107.48531	5.96000	107.46787				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.42987				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.56874				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.17500	62.40984	12.17500	83.50339				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	101.09465				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.13500	103.36805	9.13500	103.34255				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.42331				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	101.11327				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.62835				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.99186				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN636 On 21/11/2024 Spot Bond					0.00000	101.13299				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.41675				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.53611				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	99.97352				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.54799				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.30723				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.13931				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.82000				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.17409				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.82144				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.41675				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.07110				0.00	0	
Total CLN649 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 CLN649									0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.41675			0.00	0	
Total CLN650 SPOT									0.00	0	
Total For CLN650									0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.13220			0.00	0	
Total CLN651 SPOT									0.00	0	
Total For CLN651									0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.41675			0.00	0	
Total CLN652 SPOT									0.00	0	
Total For CLN652									0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN654 SPOT									0.00	0	
Total For CLN654									0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	102.08300			0.00	0	430,000,00
Total CLN655 SPOT									0.00	0	430,000,00
Total For CLN655									0.00	0	430,000,00
CLN65 On 20/06/2025 Spot Bond					0.00000	100.93244			0.00	0	
Total CLN656 SPOT									0.00	0	
Total For CLN656									0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.58770			0.00	0	
Total CLN657 SPOT									0.00	0	
Total For CLN657									0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.50236			0.00	0	
Total CLN658 SPOT									0.00	0	
Total For CLN658									0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.25700			0.00	0	
Total CLN661 SPOT									0.00	0	
Total For CLN661									0.00	0	
CLN66 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	
CLN66 On 20/12/2024 Spot Bond					0.00000	109.96300			0.00	0	
Total CLN663 SPOT									0.00	0	
Total For CLN663									0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	131.45000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.46725				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.64680				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.70544				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.69946				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.73118				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.14331				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.56986				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.94640				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.10730	141.83553	4.10730	115.22780				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.10730	141.83553	4.10730	115.22854				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.08655				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN676 On 19/08/2025 Spot Bond					0.00000	101.60266				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.69014				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.82745				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.76918				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.41256				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.63109				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.90461				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.73525				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.75616				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	99.97012				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.87501				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.89971				0.00	0	
Total CLN687 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 CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.89945				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.78877				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.65983				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.78882				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.72005				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	100.61130				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	93.01538				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	85.56582				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	83.99849				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.57794				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.96993				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	99.98728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	84.44653				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	80.78490				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.46582				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	86.14945				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	87.52407				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.73387				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.90508				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.77030				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.56330				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.81221				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.82337				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN713 On 12/02/2022 Spot Bond					0.00000	99.97504				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.77553				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.77553				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.77553				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	81.57923				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.63196				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.81511				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	80.55364				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	80.88322				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.94315				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	81.60971				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.71155				0.00	0	
Total CLN724 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 CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.71155				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.71155				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.72461				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.72461				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.72461				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.17036				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.23625				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.89245				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.83147				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	99.96672				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.79051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.55365				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.57900				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	100.33400				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	93.34484				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.35652				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.35191				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.16439				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000,00
Total CLN745 SPOT										0.00	0	4,000,000,00
Total For CLN745										0.00	0	4,000,000,00
CLN81 On 18/04/2028 Spot Bond			7.74000	102.51237	7.74000	102.49110				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.89413				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.35000	114.41336	7.35000	114.39068				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ08 On 22/06/2026 Spot Bond			9.58500	111.80627	9.58500	111.77752				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.13000	115.47937	6.13000	115.46022			231,714,000,000,000.00		37,800,000,000	69,100,000,000
Total COJG01 SPOT									1,714,000,000,000.00		37,800,000,000	69,100,000,000
Total For COJG01									1,714,000,000,000.00		37,800,000,000	69,100,000,000
COT01 On 03/04/2023 Spot Bond			6.78500	105.00581	6.78500	104.98667				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.99500	102.04288	9.99500	102.01569				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.08500	100.96051	10.08500	100.93322				0.00	0	8,200,000,000
Total COT03 SPOT										0.00	0	8,200,000,000
Total For COT03										0.00	0	8,200,000,000
CPV01 On 30/06/2029 Spot Bond			9.15000	9.15000	9.15000	110.61502				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.88334				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.78876				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.76368				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.52280				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.70236				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.18500				0.00	0	
Total DENG99 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 DENG99									0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.97855			0.00	0	
Total DNG100 SPOT									0.00	0	
Total For DNG100									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.79516			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.69340			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.99480			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.81012			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.11410			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.12393			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.83500	8.83500	8.83500	109.74362			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.63891			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.20681			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.90000	103.87694	5.90000	103.86025			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.26500	108.25813	6.26500	108.23968		773,651,067,000.00		123,487,800	335,704,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DV23 SPOT									773,651,067,000.00	123,487,800	335,704,700
Total For DV23									773,651,067,000.00	123,487,800	335,704,700
DV23/R On 27/02/2023 Spot Bond			100.00000	32.71280	100.00000	32.63960			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	32.71280	100.00000	32.63960			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.82000	111.95913	5.82000	111.94138			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	102.16659	9.69000	102.13989			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.16659	9.69000	102.13989			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.54500	94.96712	11.54500	94.93768			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.25704	10.10000	102.22922			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.25704	10.10000	102.22922			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	101.04641			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.37981			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.42815			0.00	0	90,000,000
Total DVF22B SPOT									0.00	0	90,000,000
Total For DVF22B									0.00	0	90,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.39828			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.69206			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.20735			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.49122				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.95533				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.89914				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.56983				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.44896				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.13595				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.29866				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.14368				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.29104				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.35412				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.37500	105.71099	4.37500	105.69845				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN22 On 14/03/2022 Spot Bond			5.35500	105.09629	5.35500	105.08119				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.26000	111.02519	6.26000	111.00660				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.17000	105.50488	5.17000	105.46716				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.04000	93.51669	5.04000	93.48337				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	133.33844	2.25000	133.30103				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.91000	141.87954	3.91000	141.83358				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.92200	128.31609	3.92200	128.27424				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.96500	125.68958	3.96500	125.64846				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.81000	108.94612	4.81000	108.90805				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.01000	95.56385	5.01000	95.52988				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	133.33844	2.25000	133.30103				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	149.88650				0.00	0	
Total ELN001 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 ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	147.49218			0.00	0	
Total ELN002 SPOT									0.00	0	
Total For ELN002									0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860			0.00	0	
Total ELN003 SPOT									0.00	0	
Total For ELN003									0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950			0.00	0	
Total ELN004 SPOT									0.00	0	
Total For ELN004									0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	113.78776			0.00	0	
Total ELN006 SPOT									0.00	0	
Total For ELN006									0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	112.83694			0.00	0	
Total ELN007 SPOT									0.00	0	
Total For ELN007									0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	113.09489			0.00	0	
Total ELN008 SPOT									0.00	0	
Total For ELN008									0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	111.39430			0.00	0	
Total ELN009 SPOT									0.00	0	
Total For ELN009									0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	103.47418			0.00	0	
Total ELN010 SPOT									0.00	0	
Total For ELN010									0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	104.81985			0.00	0	
Total ELN011 SPOT									0.00	0	
Total For ELN011									0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.89227			0.00	0	
Total ELN012 SPOT									0.00	0	
Total For ELN012									0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	100.25524			0.00	0	
Total ELN013 SPOT									0.00	0	
Total For ELN013									0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.15500	102.47673	9.15500	102.45181			331,411,000,000,000.00	36,200,000,000	36,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total EMM03 SPOT									31,411,000,000,000.00	36,200,000,000	36,200,000,000
Total For EMM03									31,411,000,000,000.00	36,200,000,000	36,200,000,000
EMM04 On 16/05/2028 Spot Bond			11.14500	11.14500	11.14500	94.11114			0.00	0	
Total EMM04 SPOT									0.00	0	
Total For EMM04									0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.49500	11.49500	11.49500	98.08207			0.00	0	666,666,600
Total EMM05 SPOT									0.00	0	666,666,600
Total For EMM05									0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			9.23500	107.30584	9.23500	105.70832			0.00	0	
Total EMM06 SPOT									0.00	0	
Total For EMM06									0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.23500	9.23500	9.23500	106.73345			0.00	0	
Total EMM07 SPOT									0.00	0	
Total For EMM07									0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.68000	11.68000	11.68000	80.73683			0.00	0	
Total EMM07P SPOT									0.00	0	
Total For EMM07P									0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.62000	10.62000	10.62000	104.33436			0.00	0	
Total EMM08P SPOT									0.00	0	
Total For EMM08P									0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.68000	11.68000	11.68000	98.79293			0.00	0	
Total EMM09P SPOT									0.00	0	
Total For EMM09P									0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.06660			0.00	0	90,000,000
Total EPF014 SPOT									0.00	0	90,000,000
Total For EPF014									0.00	0	90,000,000
EPF015 On 04/06/2023 Spot Bond					0.00000	101.04393			0.00	0	
Total EPF015 SPOT									0.00	0	
Total For EPF015									0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.88741			0.00	0	
Total EPF016 SPOT									0.00	0	
Total For EPF016									0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.91319			0.00	0	
Total EPF017 SPOT									0.00	0	
Total For EPF017									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF018 On 13/12/2025 Spot Bond					0.00000	100.84971				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.86824				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.04017				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.09355				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.99992				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.85607				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.97595				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.00374				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.35873				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.96144				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.15420				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	99.90222				0.00	0	
Total ERS3B6 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 ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.90691			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.89465			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.90596			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.90122			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.90846			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.91070			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.89649			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.61000	109.96439	5.61000	109.94758			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.89854	10.00000	102.87080			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.30500	99.02360	8.30500	99.00159		3,316,427,345,000.00	399,329,000	2,717,673,000	
Total ES26 SPOT								3,316,427,345,000.00	399,329,000	2,717,673,000	
Total For ES26								3,316,427,345,000.00	399,329,000	2,717,673,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.82385	7.85000	100.80264		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.43000	75.47410	11.48500	75.16031		4,781,766,789,000.00	418,352,300	2,493,534,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES33 SPOT									4,781,766,789,000.00	418,352,300	2,493,534,40
Total For ES33									4,781,766,789,000.00	418,352,300	2,493,534,40
ES33/R On 15/09/2033 Spot Bond			7.50000	101.14696	7.50000	101.12672			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.93000	74.14610	11.93000	74.12264			2,521,065,495,000.00	211,321,500	9,470,015,80
Total ES42 SPOT									2,521,065,495,000.00	211,321,500	9,470,015,80
Total For ES42									2,521,065,495,000.00	211,321,500	9,470,015,80
ES42/R On 25/04/2042 Spot Bond			8.50000	100.36457	8.50000	100.34175			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	100.93258			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.94692			0.00	0	200,000,00
Total EXX05 SPOT									0.00	0	200,000,00
Total For EXX05									0.00	0	200,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.78226			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.35838			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.86106			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.90417			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.89939			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.16974			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.66516				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.88234				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.20438				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			4.85000	4.85000	4.85000	104.68008				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.05916				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.80588				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.58371				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.80592				0.00	0	149,000,00
Total FRB23 SPOT										0.00	0	149,000,00
Total For FRB23										0.00	0	149,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.64305				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.39180				0.00	58,800,000	54,700,00
Total FRB25 SPOT										0.00	58,800,000	54,700,00
Total For FRB25										0.00	58,800,000	54,700,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.15907				0.00	0	
Total FRB26 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 FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.93500	109.46191	8.93500	109.43563				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.91312				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	100.72248				0.00	0	500,000,00
Total FRB29 SPOT										0.00	0	500,000,00
Total For FRB29										0.00	0	500,000,00
FRB30 On 19/04/2026 Spot Bond			8.13500	100.56168	8.13500	100.53977				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
FRBI22 On 31/01/2022 Spot Bond			0.83500	171.98417	0.83500	171.94261				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.23000	316.51269	2.23000	316.42417				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.37500	2.37500	2.37500	150.72803				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.70000	195.51038	3.70000	195.44803				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	103.82659				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	211.08495				0.00	0	10,000,00
Total FRBI33 SPOT										0.00	0	10,000,00
Total For FRBI33										0.00	0	10,000,00
FRBI46 On 31/03/2046 Spot Bond			5.52000	85.46722	5.52000	85.43580				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.24500	90.85665	5.24500	90.82378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			6.33000	6.33000	6.33000	80.74841				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			6.41000	6.41000	6.41000	79.94847				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			3.71000	3.71000	3.71000	143.78295				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	96.10063				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			1.89000	170.69684	1.89000	170.65062				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.75000	169.65953	2.75000	169.60961				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25 On 13/02/2022 Spot Bond					0.00000	99.94451				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.88046				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	102.07906				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	101.19531				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.82909				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.16086				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	102.61976				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.14358				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.85416				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	110.57352				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	99.98004				0.00	0	
Total FRC284 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 FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.79946				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.63654				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.74573				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.96353				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	99.94155				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	99.94047				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.98460				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.78170				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.39930				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.37556				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.06864				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.02476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.07594				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.73002				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.83840				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.91937				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	98.89209				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.94588				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.16307				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.48546				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.91921				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.94019				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.84738				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC325 On 02/04/2024 Spot Bond					0.00000	100.50356				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.22235				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.56877				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.06623				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.05320				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.36814				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.25605				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 13/09/2021 Spot Bond					0.00000	108.39986				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.56595				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 09/06/2021 Spot Bond					0.00000	100.97003				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.49312				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.68287				0.00	0	
Total FRC340 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 FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.08620				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	101.09671				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.76268				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.39522				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	100.10182				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.98683				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.09112				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.18383				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.17437				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2021 Spot Bond					0.00000	100.15829				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.23615				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.62865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.17707				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2021 Spot Bond					0.00000	100.63728				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.17734				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.17314				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.17532				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 31/01/2022 Spot Bond					0.00000	100.12707				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.28806				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.16884				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.16669				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.61209				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.94488				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC364 On 28/02/2024 Spot Bond					0.00000	100.56648				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.59645				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.53000	2.53000	2.53000	169.87490				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.47000	2.47000	2.47000	169.94737				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.45000	2.45000	2.45000	169.97153				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.55000	98.63181	4.55000	98.59819				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.94000	106.73331	4.94000	106.69557				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.38686				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.00101				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.64476				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.33418				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.99792				0.00	0	
Total FRJ24 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 FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.21850				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.97471				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.66079				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.27953				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.43300	4.43300	4.43300	94.28125				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.86000	4.86000	4.86000	107.80530				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.71799				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.23332				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.00000	105.90993	5.00000	105.87229				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.86000	214.25041	4.86000	214.17525				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.14000	104.01828	5.14000	103.98094				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	213.55281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.26000	146.12650	3.26000	146.08148				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	125.51577	3.70500	125.47558				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.94000	106.73331	4.94000	106.69557				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.01000	211.15987	5.01000	211.08495				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.06000	210.14177	5.06000	210.06698				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.79000	119.14347	2.79000	148.52802				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.09000	209.53380	5.09000	209.45905				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.14000	104.01828	5.14000	103.98094				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.45000	186.66372	4.45000	186.60045				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.89000	94.55455	5.89000	94.51870				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.34000	187.93223	4.34000	187.86908				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 On 31/03/2028 Spot Bond			4.40000	187.23910	4.40000	187.17589				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.60000	199.52021	5.60000	199.44629				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.84000	95.15192	5.84000	95.11597				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	103.98094				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.12000	104.28600	5.12000	104.24862				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.21000	189.44407	4.21000	189.38107				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.37000	203.96185	5.37000	203.88757				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.34000	187.93223	4.34000	187.86908				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.34000	187.93223	4.34000	187.86908				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.63000	184.60897	4.63000	184.54550				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.56000	144.59013	3.56000	144.54442				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/01/2022 Spot Bond			1.59000	171.06122	1.59000	171.01633				0.00	0	
Total FRS147 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 FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.69000	183.92980	4.69000	183.86627				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.73000	183.47859	4.73000	183.41503				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.53000	144.74292	3.53000	144.69726				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.20500	189.50250	4.20500	189.43951				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.74000	4.74000	4.74000	183.30241				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	19.12964				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.88775				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.35738				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.39315				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS174 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.82870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.71030				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	157.59021				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	174.54977				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	148.96719				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	164.75013				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	39.80499				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.01703				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.02722				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	99.97075				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.11995				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS206 On 14/10/2025 Spot Bond					0.00000	100.40623				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.18131				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	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.65809				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.97183				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.76268				0.00	0	
Total FRS225 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 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	100.26627				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	99.93853				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	107.07630				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.06140				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	106.88118				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	103.28175				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.29416				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	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.56060				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	101.78222				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.50108				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.52977				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 31/01/2022 Spot Bond					0.00000	100.12707				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.12734				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	100.12653				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.95426				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	99.53995				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.50743				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.09967				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.82824				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.03000	2.03000	2.03000	317.92652				0.00	0	
Total FRS36 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 FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.77000	319.97854	1.77000	319.89307			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.77000	1.77000	1.77000	319.89307			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.83000	171.99032	0.83000	171.94877			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.83000	171.99032	0.83000	171.94877			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.08996			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.84000	99.51400	4.84000	99.47907			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.38000	70.61951	4.38000	106.21065			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.68000	2.68000	2.68000	149.10749		1,340,000,000,000.00	500,000,000	500,000,000	
Total FRS85 SPOT								1,340,000,000,000.00	500,000,000	500,000,000	
Total For FRS85								1,340,000,000,000.00	500,000,000	500,000,000	
FRS87 On 31/01/2025 Spot Bond			2.96000	2.96000	2.96000	147.63764		0.00	0	0	
Total FRS87 SPOT								0.00	0	0	
Total For FRS87								0.00	0	0	
FRS90 On 07/12/2023 Spot Bond			2.83000	2.83000	2.83000	311.97054		0.00	0	0	
Total FRS90 SPOT								0.00	0	0	
Total For FRS90								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			4.73000	4.73000	4.73000	106.65677		0.00	0	0	
Total FRX23 SPOT								0.00	0	0	
Total For FRX23								0.00	0	0	
FRX24 On 10/12/2024 Spot Bond			6.18500	118.94752	6.18500	118.92762		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.73500	113.70273	6.73500	113.68193				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.26500	110.84793	7.26500	110.82632			301,934,126,500.00		41,560,100	16,935,100
Total FRX26 SPOT									301,934,126,500.00		41,560,100	16,935,100
Total For FRX26									301,934,126,500.00		41,560,100	16,935,100
FRX27 On 07/03/2027 Spot Bond			7.53500	114.10955	7.53500	114.08662			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			7.74500	115.84699	7.74500	115.82268			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			9.07000	106.70580	9.07000	106.67966			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	
FRX31 On 21/02/2031 Spot Bond			9.22500	103.79412	9.22500	103.76827			92,250,000,000.00		10,000,000	10,000,000
Total FRX31 SPOT									92,250,000,000.00		10,000,000	10,000,000
Total For FRX31									92,250,000,000.00		10,000,000	10,000,000
FRX32 On 31/03/2032 Spot Bond			9.36000	108.97328	9.36000	108.94605			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			11.02500	75.24384	11.02500	75.22178			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.91023			0.00		0	
Total FS6A2 SPOT									0.00		0	
Total For FS6A2									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.35640			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.06525			0.00		0	
Total FS6B1 SPOT									0.00		0	
Total For FS6B1									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.95358				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.01256				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.04836				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.05889				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.24097				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.66324				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.99740				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.27347				0.00	0	1,695,000,00
Total GH5A21 SPOT										0.00	0	1,695,000,00
Total For GH5A21										0.00	0	1,695,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.04593				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.32773				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.32303				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.68000	112.12535	3.68000	112.08959				0.00	0	
Total GRL35 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 GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.12005				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.96631				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.09195				0.00	0	1,194,300,00
Total GRT14 SPOT										0.00	0	1,194,300,00
Total For GRT14										0.00	0	1,194,300,00
GRT16 On 17/10/2021 Spot Bond					0.00000	100.39203				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.80000	110.40251	5.80000	110.38527				0.00	0	500,000,00
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	101.42713				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.32056				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.88500	103.24007	8.88500	103.21555				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.34502				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.38214				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.81368				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.21898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.76433				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.33814				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.80185				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.83508				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.54785				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.97522				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.33088				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.58728				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.84012				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.88676				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.58791				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	100.14496				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.70886				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	98.73715				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.86327				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.85559				0.00	0	1,625,000,00
Total GRT45 SPOT										0.00	0	1,625,000,00
Total For GRT45										0.00	0	1,625,000,00
GRT46 On 24/06/2021 Spot Bond					0.00000	100.72144				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.26219				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.28367				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.60747				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.61001				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.51886				0.00	0	80,000,00
Total H10T3 SPOT										0.00	0	80,000,00
Total For H10T3										0.00	0	80,000,00
H10T4 On 23/02/2023 Spot Bond					0.00000	102.08440				0.00	0	80,000,00
Total H10T4 SPOT										0.00	0	80,000,00

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 H10T4										0.00	0	80,000,00
H12T1 On 28/09/2021 Spot Bond					0.00000	100.53233				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.99013				0.00	0	90,000,00
Total HC5T4 SPOT										0.00	0	90,000,00
Total For HC5T4										0.00	0	90,000,00
HILB07 On 11/07/2021 Spot Bond					0.00000	100.25275				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.86050				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.03123				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.47139				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.10243				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.96471				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.94588				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.62817				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.58999				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.57916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.37000	315.46726	2.37000	315.37785				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	320.05963				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.12000	103.48540	10.12000	103.45719				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.88000	77.04799	4.88000	98.23742				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.58500	86.91356	11.58500	86.88651			706,685,000,000,000.00	61,000,000,000	29,350,000,000	
Total HWAY34 SPOT									16,685,000,000,000.00	61,000,000,000	29,350,000,000	
Total For HWAY34									16,685,000,000,000.00	61,000,000,000	29,350,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.57457	100.00000	11.54866				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.62500	86.18782	11.62500	86.16091				0.00	0	5,020,000,000
Total HWAY35 SPOT										0.00	0	5,020,000,000
Total For HWAY35										0.00	0	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.57346	100.00000	11.54755				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	100.49612				0.00	0	15,000,000,000
Total HWF11 SPOT										0.00	0	15,000,000,000
Total For HWF11										0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.29944				0.00	0	1,795,000,000
Total HWF12 SPOT										0.00	0	1,795,000,000
Total For HWF12										0.00	0	1,795,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	100.98482				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025 On 31/01/2025 Spot Bond			2.11000	152.19482	2.11000	152.15270		166,813,446,394,000.00	79,058,505,400	338,595,602,10	
Total I2025 SPOT								166,813,446,394,000.00	79,058,505,400	338,595,602,10	
Total For I2025								166,813,446,394,000.00	79,058,505,400	338,595,602,10	
I2029 On 31/03/2029 Spot Bond			3.21000	110.55321	3.21000	110.51941		239,986,091,904,000.00	74,762,022,400	157,693,492,80	
Total I2029 SPOT								239,986,091,904,000.00	74,762,022,400	157,693,492,80	
Total For I2029								239,986,091,904,000.00	74,762,022,400	157,693,492,80	
I2033 On 28/02/2033 Spot Bond			4.05000	103.78056	4.05000	103.74657		72,113,796,180,000.00	17,805,875,600	175,246,389,70	
Total I2033 SPOT								72,113,796,180,000.00	17,805,875,600	175,246,389,70	
Total For I2033								72,113,796,180,000.00	17,805,875,600	175,246,389,70	
I2038 On 31/01/2038 Spot Bond			4.24000	116.93132	4.24000	116.89218		472,522,687,200,000.00	111,444,030,000	365,336,174,90	
Total I2038 SPOT								472,522,687,200,000.00	111,444,030,000	365,336,174,90	
Total For I2038								472,522,687,200,000.00	111,444,030,000	365,336,174,90	
I2046 On 31/03/2046 Spot Bond			4.26000	105.17018	4.26000	105.13505		679,329,522,240,000.00	159,467,024,000	345,256,570,90	
Total I2046 SPOT								679,329,522,240,000.00	159,467,024,000	345,256,570,90	
Total For I2046								679,329,522,240,000.00	159,467,024,000	345,256,570,90	
I2050 On 31/12/2050 Spot Bond			4.24000	108.84737	4.24500	108.70983		630,690,173,376,000.00	148,747,682,400	328,859,079,00	
Total I2050 SPOT								630,690,173,376,000.00	148,747,682,400	328,859,079,00	
Total For I2050								630,690,173,376,000.00	148,747,682,400	328,859,079,00	
IBL101 On 24/05/2022 Spot Bond			5.66500	5.66500	5.66500	107.57524		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.72920		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.49000	314.57468	2.49000	314.48446		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	101.02781		0.00	0		
Total IBL113 SPOT								0.00	0		
Total For IBL113								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	101.21633		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	101.07622		0.00	0		
Total IBL115 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 IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.90885				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.23098				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.94799				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.39734				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.05871				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.36779				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.97210				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.01798				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.44908				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.14458				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.07095				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.96199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.89646				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.87531				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.01675				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.74317				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.53989				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.91852				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.95897				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.58993				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.89096				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.26267				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.23766				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL157 On 21/01/2023 Spot Bond					0.00000	100.24532				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.05602				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.88379				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.36466				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.37761				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.15392				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.91000	0.91000	0.91000	171.85020				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.32000	112.19123	6.32000	112.17195				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.24176				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.23000	171.50025	1.23000	171.45692				0.00	0	
Total IBL67 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 IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.74000	112.39407	4.74000	112.37952				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.18488				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.55000	99.88793	4.55000	105.02907				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	97.59358	100.00000	102.35573				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	101.20366				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.24255				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.64638				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.13500	108.69917	8.13500	108.67523				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.04500	107.11846	10.04500	107.33165				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.98318				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.70500	113.73702	8.70500	113.71040				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 26/04/2023 Spot Bond					0.00000	99.20349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.97459				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.78916				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.40288				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.81192				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.32504				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.73485				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.19433				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.27226				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.82926				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 10/12/2024 Spot Bond			7.58500	107.13307	7.58500	107.11117				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.58500	107.13307	7.58500	107.11117				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.73836				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.74918				0.00	4,780,000,000	2,610,000,000
Total INLV01 SPOT										0.00	4,780,000,000	2,610,000,000
Total For INLV01										0.00	4,780,000,000	2,610,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	103.96408				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.42426				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.06810				0.00	0	200,000,000
Total INLV07 SPOT										0.00	0	200,000,000
Total For INLV07										0.00	0	200,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	101.37414				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.83673				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.72342				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.73648				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.49198				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.16737				0.00	0	
Total IPF22 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 IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.02304			0.00	0	
Total IPF24 SPOT									0.00	0	
Total For IPF24									0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.37295			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.99997			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.99975			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.68136			0.00	0	200,000,00
Total IPF30 SPOT									0.00	0	200,000,00
Total For IPF30									0.00	0	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.07785			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.59888			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.88428			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	101.04513			0.00	0	
Total IPFC33 SPOT									0.00	0	
Total For IPFC33									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.28984			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.75734	2.75000	100.74974			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.10000	179.36433	5.10000	179.30042			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.54053				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	100.86675				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.05586				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.33000	3.33000	3.33000	168.91363				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.01401				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.68000	102.93124	7.68000	102.91021			11,520,000,000,000.00	1,500,000,000	750,000,000	
Total IV041 SPOT									11,520,000,000,000.00	1,500,000,000	750,000,000	
Total For IV041									11,520,000,000,000.00	1,500,000,000	750,000,000	
IV042 On 18/11/2021 Spot Bond					0.00000	101.09532				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.68500	7.68500	7.68500	108.31992				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.21399				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.83000	170.76960	1.83000	170.72365				0.00	0	10,000,000
Total IV045 SPOT										0.00	0	10,000,000
Total For IV045										0.00	0	10,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.53997				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV050 On 26/06/2024 Spot Bond					0.00000	103.90977				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.00000	180.46581	5.00000	180.40200				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.62677				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.85000	102.42200	10.85000	102.39221				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.16500	107.18233	6.16500	107.16445				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.69895				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	100.71606				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.70465				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	99.87887				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.81500	99.87271	5.81500	99.85683				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.91850				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.88146				0.00	0	
Total IVC116 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 IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.26860				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.45237				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.15727				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.79018				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.01306				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.47575				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.54827				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.69732				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.23850				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.20178				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.14657				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.20147				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.85151				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.74637				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.36236				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.00129				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.60190				0.00	0	80,000,0€
Total IVC177 SPOT										0.00	0	80,000,0€
Total For IVC177										0.00	0	80,000,0€
IVC178 On 09/07/2023 Spot Bond					0.00000	100.51123				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.98707				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.97217				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.89311				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC184 On 30/09/2021 Spot Bond					0.00000	100.76032				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.85471	7.40000	102.83419				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.03236				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.16907				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.89687				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.84223				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	99.91350				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	99.83793				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	99.76248				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	99.67925				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	99.62416				0.00	0	
Total IVZ045 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 IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.60214				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	99.52514				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	99.44827				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	99.36380				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	99.28623				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.13145				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	99.05424				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			700,000,000,000,000.00	47,000,000,000	47,000,000,000	
Total IVZ053 SPOT									10,000,000,000,000.00	47,000,000,000	47,000,000,000	
Total For IVZ053									10,000,000,000,000.00	47,000,000,000	47,000,000,000	
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	100.92602				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.84994				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.65000	102.44975	5.65000	102.43429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.16443				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.11409				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.31110				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.04365				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.87960				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.79044				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.41110				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.62562				0.00	0	80,000,00
Total KAP11 SPOT										0.00	0	80,000,00
Total For KAP11										0.00	0	80,000,00
KW01 On 31/10/2027 Spot Bond			8.67500	123.90776	8.67500	123.87916				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.08086				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.91963				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK20 On 08/06/2022 Spot Bond			6.63000	107.95700	6.63000	107.93766				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.02667				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.65000	105.61795	8.65000	105.59351				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.81504				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.19000	92.37120	12.19000	92.34100				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.70000	104.14985	9.70000	104.12275				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.99873				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.37231				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.55127				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.33773				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.90519				0.00	0	
Total LBK37 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 LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.89175				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.73332				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.16000	106.35533	6.16000	106.33771				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.61304				0.00	330,366,000	165,183,00
Total LGL07 SPOT										0.00	330,366,000	165,183,00
Total For LGL07										0.00	330,366,000	165,183,00
LGL08 On 28/02/2023 Spot Bond					0.00000	102.03977				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.67263				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.81622				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.05105				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.92392				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	99.79883				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.21072				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.53499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.57549				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.43005				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.86241				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.85835				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	101.02000				0.00	912,000,000	536,000,000
Total MBF059 SPOT										0.00	912,000,000	536,000,000
Total For MBF059										0.00	912,000,000	536,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	100.09232				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	101.06408				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.98891				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.79190				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	99.92398				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.91732				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03 On 02/11/2022 Spot Bond					0.00000	100.90902				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.03630				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.16430				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.72684				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.01382				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.34022				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.96630				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.55639				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.56783				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.41141				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.88145				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.59080				0.00	0	
Total MBP052 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 MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.61500	7.61500	7.61500	115.88341				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.45000	109.10894	5.45000	109.09274				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.81727				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.34935				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.68210				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.23500	108.51287	8.23500	108.48882				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.29090				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.48500	98.50867	8.48500	98.48936				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.42709				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.46187				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.06744				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.92617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.46278			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.15989			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.99994			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.75731			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.95314			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.19676			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.93041			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.75315			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.02214			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.18751			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			8.18500	102.63704	8.18500	102.61430			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.20231			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.98544			0.00	1,800,000,000	900,000,000
Total MTNC22 SPOT									0.00	1,800,000,000	900,000,000
Total For MTNC22									0.00	1,800,000,000	900,000,000
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		114,000,000,000,000.00	0.00	1,140,000,000	570,000,000
Total MTNC23 SPOT								14,000,000,000,000.00		1,140,000,000	570,000,000
Total For MTNC23								14,000,000,000,000.00		1,140,000,000	570,000,000
MWAR(On 22/11/2021 Spot Bond					0.00000	101.17623			0.00	0	
Total MWAR03 SPOT									0.00	0	
Total For MWAR03									0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.17623			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.26043			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.26036			0.00	0	
Total MWAR06 SPOT									0.00	0	
Total For MWAR06									0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.48690			0.00	0	
Total N6C26 SPOT									0.00	0	
Total For N6C26									0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.28980			0.00	0	
Total N6D26 SPOT									0.00	0	
Total For N6D26									0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.77584			0.00	0	
Total N6E26 SPOT									0.00	0	
Total For N6E26									0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.99779			0.00	0	
Total N6F26 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 N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.71281				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.67513				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.86714				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.03019				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.18000				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.63000	103.60569	5.63000	103.58980				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.25000	110.53818	6.25000	110.51939				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.11500	108.54470	9.11500	108.51797				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.24809				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.27535				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.14227				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.39845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.19309				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.81500	111.55387	5.81500	111.53650				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.70000	104.04212	4.70000	104.02881				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.11500	104.83238	5.11500	104.81775				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.48500	111.99038	6.48500	111.97063				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.68500	109.68659	7.68500	109.66399				0.00	0	1,380,000,00
Total NBK17A SPOT										0.00	0	1,380,000,00
Total For NBK17A										0.00	0	1,380,000,00
NBK19 On 01/06/2022 Spot Bond			5.64500	108.30362	5.64500	108.28706				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.02500	118.56597	7.02500	118.54349				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.68394				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.03500	115.67856	8.03500	115.65339				0.00	0	10,000,00
Total NBK21A SPOT										0.00	0	10,000,00
Total For NBK21A										0.00	0	10,000,00
NBK22 On 19/11/2022 Spot Bond			4.74000	112.54891	4.74000	112.53435				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/On 19/11/2025 Spot Bond			6.72000	120.34663	6.72000	120.32466				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.76000	121.23426	7.76000	121.20877				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	99.98656				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.22500	5.22500	5.22500	111.49056				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	102.92972				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	28.38594	100.00000	28.32346				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I/On 22/04/2026 Spot Bond					0.00000	103.13432				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.94500	113.03945	7.94500	113.01552				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.14500	112.81833	5.14500	112.80249				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.10500	117.48045	7.10500	117.45781				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			5.60000	112.26855	5.60000	112.25142				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/On 09/11/2023 Spot Bond			5.27500	109.59836	5.27500	109.58285				0.00	0	
Total NBK31A 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 NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.75609				0.00	0	90,000,00
Total NBK31B SPOT										0.00	0	90,000,00
Total For NBK31B										0.00	0	90,000,00
NBK34I On 10/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.81405				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	101.46955				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.35035				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.91000	9.91000	9.91000	72.05477				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.24790				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.83884				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	103.00289				0.00	0	130,000,00
Total NBK43B SPOT										0.00	0	130,000,00
Total For NBK43B										0.00	0	130,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.79243				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.90098				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.29301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.06157				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.72197				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.01730				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.37292				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.57292				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.61079				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.12663				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.23565				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.09610				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.18634				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.47923				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.17148				0.00	0	80,000,00
Total NBKB59 SPOT										0.00	0	80,000,00
Total For NBKB59										0.00	0	80,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.44901				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.04222				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.33433				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.36135				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.76274				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			9.08000	105.38352	9.08000	105.35810				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.75621				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.11500	104.85180	9.11500	104.82641				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.76274				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.77308				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.78614				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.41813				0.00	3,000,000,000	1,500,000,000
Total NEDT1A SPOT										0.00	3,000,000,000	1,500,000,000
Total For NEDT1A										0.00	3,000,000,000	1,500,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.98960				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.90940				0.00	0	158,200,000
Total NGL01 SPOT										0.00	0	158,200,000
Total For NGL01										0.00	0	158,200,000
NGL01 On 01/07/2025 Spot Bond					0.00000	101.29551				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.14864				0.00	0	160,000,000
Total NGL02 SPOT										0.00	0	160,000,000
Total For NGL02										0.00	0	160,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.63443				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.26679				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.43506				0.00	600,000,000	300,000,000
Total NGL05 SPOT										0.00	600,000,000	300,000,000
Total For NGL05										0.00	600,000,000	300,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.29321				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.25485				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	105.14601				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.47427				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.61115				0.00	1,530,000,000	1,530,000,000
Total NGLT1B SPOT										0.00	1,530,000,000	1,530,000,000
Total For NGLT1B										0.00	1,530,000,000	1,530,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.03056				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	103.62827				0.00	4,940,000,000	4,470,000,000
Total NGT104 SPOT										0.00	4,940,000,000	4,470,000,000
Total For NGT104										0.00	4,940,000,000	4,470,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	102.34464				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.24036				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.47882				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.90581				0.00	0	3,000,000,000
Total NGT108 SPOT										0.00	0	3,000,000,000
Total For NGT108										0.00	0	3,000,000,000
NHM00 On 12/05/2021 Spot Bond			13.50000	99.96302	13.50000	99.92608				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.12725				0.00	0	15,000,000,000
Total NHM007 SPOT										0.00	0	15,000,000,000
Total For NHM007										0.00	0	15,000,000,000
NHM00 On 26/04/2022 Spot Bond					0.00000	100.28850				0.00	0	30,000,000,000
Total NHM009 SPOT										0.00	0	30,000,000,000

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 NHM009										0.00	0	30,000,000.00
NHM01 On 24/05/2022 Spot Bond					0.00000	102.22123				0.00	0	10,000,000.00
Total NHM011 SPOT										0.00	0	10,000,000.00
Total For NHM011										0.00	0	10,000,000.00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.93148				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.09920				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.07860				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.97901				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.42618				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	101.52844				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.50451				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	210.06698				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.71000	3.71000	3.71000	195.32696				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.86500	2.86500	2.86500	148.13444				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.51000	3.51000	3.51000	108.15847				0.00	0	10,000.00

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 NI29 SPOT										0.00	0	10,000,00
Total For NI29										0.00	0	10,000,00
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			4.99000	4.99000	4.99000	106.00897				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.97000	2.97000	2.97000	147.58545				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	197.39731	3.45000	197.33557				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.36000	3.36000	3.36000	145.56702				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.35500	3.35500	3.35500	199.67754				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.50000	197.94943	3.50000	197.88736				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.10500	104.48734	5.10500	104.44993				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.16190				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.91850				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.95617				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	132.42690				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.34140				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.82390				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	101.16309				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.57630				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.41970				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.94780				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.92044				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.19722				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.25120				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	141.19750				0.00	0	
Total NN043 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 NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.94832				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.99170				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.05130				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.90366				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.20480				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.95993				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.68951				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.88240				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.32539				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.95194				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.12407				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.04167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	110.63000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.95000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	112.48000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	111.17000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	110.33710				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	107.56480				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	99.89997				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.76584				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.33716				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02: On 10/05/2021 Spot Bond					0.00000	95.44262				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.47275				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF021 On 19/05/2021 Spot Bond					0.00000	99.87699				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF027 On 09/06/2021 Spot Bond					0.00000	100.77090				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF028 On 09/07/2021 Spot Bond					0.00000	100.39197				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF029 On 19/04/2022 Spot Bond					0.00000	98.78993				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF030 On 01/08/2022 Spot Bond					0.00000	107.56480				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF031 On 20/07/2021 Spot Bond					0.00000	100.26192				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF032 On 19/04/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF033 On 06/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total NNF032 SPOT										0.00	0	20,000,000.00
Total For NNF032										0.00	0	20,000,000.00
NNF04 On 05/08/2024 Spot Bond					0.00000	128.84740				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.34010				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.81847				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.63873				0.00	0	
Total NQ1A24 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 NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.16363				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.16580				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.09199				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.88156				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.96425				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.25004				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.19731				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.97617				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.13719				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.00771				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.32000	108.56283	6.32000	108.54448				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.62000	199.57913	2.62000	199.52120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA023 On 30/11/2028 Spot Bond			9.38500	120.69803	9.38500	120.66762				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA028 On 30/11/2028 Spot Bond			100.00000	17.76591	100.00000	17.72636				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	101.07729				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.92726				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.07806				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.59592				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.82163				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.83282				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.83833				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	100.92832				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC32 On 29/09/2022 Spot Bond					0.00000	101.28672				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	100.78070				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.86707				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.49000	105.45755	5.49000	105.44204				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.29500	113.66922	7.29500	113.64708				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.68000	108.35775	5.68000	108.34126				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.62000	115.33922	7.62000	115.31579				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	100.86420				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.25343				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	101.12775				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.21455				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.07062				0.00	0	
Total PEP03 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 PEP03									0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.07315			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.10629			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.47123			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	0.00000			0.00	0	
Total PMM54 SPOT									0.00	0	
Total For PMM54									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.06639			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.15362			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.30098			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.32203			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.34307			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.29000	118.62308	7.33500	118.37738		608,075,621,273,000.00	2,278,199,673,700	1,663,822,948,50	
Total R186 SPOT								18,075,621,273,000.00	278,199,673,700	1,663,822,948,50	
Total For R186								18,075,621,273,000.00	278,199,673,700	1,663,822,948,50	
R197 On 07/12/2023 Spot Bond			1.42000	322.64775	1.42000	322.56462		59,451,070,562,000.00	41,866,951,100	158,546,185,20	
Total R197 SPOT								19,451,070,562,000.00	41,866,951,100	158,546,185,20	
Total For R197								19,451,070,562,000.00	41,866,951,100	158,546,185,20	
R202 On 07/12/2033 Spot Bond			4.06000	231.69301	4.06000	231.61675		730,948,963,024,000.00	180,036,690,400	246,675,133,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R202 SPOT									10,948,963,024,000.00	180,036,690,400	246,675,133,600
Total For R202									10,948,963,024,000.00	180,036,690,400	246,675,133,600
R2023 On 28/02/2023 Spot Bond			4.66500	106.78546	4.65000	106.79871			543,099,741,866,000.00	1,616,956,000,400	1,179,303,984,800
Total R2023 SPOT									13,099,741,866,000.00	616,956,000,400	179,303,984,800
Total For R2023									13,099,741,866,000.00	616,956,000,400	179,303,984,800
R2030 On 31/01/2030 Spot Bond			9.12000	95.54799	9.12000	95.52446			029,512,653,552,000.00	1,976,920,247,100	1,920,252,037,800
Total R2030 SPOT									19,512,653,552,000.00	976,920,247,100	920,252,037,800
Total For R2030									19,512,653,552,000.00	976,920,247,100	920,252,037,800
R2032 On 31/03/2032 Spot Bond			9.93000	89.87819	9.93000	89.85439			112,295,515,273,000.00	1,421,177,796,100	1,498,738,755,200
Total R2032 SPOT									12,295,515,273,000.00	421,177,796,100	498,738,755,200
Total For R2032									12,295,515,273,000.00	421,177,796,100	498,738,755,200
R2035 On 28/02/2035 Spot Bond			10.61000	89.28126	10.61000	89.25618			734,726,935,725,000.00	1,294,507,722,500	1,689,977,372,400
Total R2035 SPOT									14,726,935,725,000.00	294,507,722,500	589,977,372,400
Total For R2035									14,726,935,725,000.00	294,507,722,500	589,977,372,400
R2037 On 31/01/2037 Spot Bond			10.82000	84.96822	10.82000	84.94349			041,639,624,250,000.00	1,482,591,462,500	1,604,858,368,800
Total R2037 SPOT									11,639,624,250,000.00	482,591,462,500	504,858,368,800
Total For R2037									11,639,624,250,000.00	482,591,462,500	504,858,368,800
R2040 On 31/01/2040 Spot Bond			10.92000	87.27576	10.92000	87.25014			895,403,906,932,000.00	1,089,322,702,100	1,331,056,710,300
Total R2040 SPOT									15,403,906,932,000.00	089,322,702,100	331,056,710,300
Total For R2040									15,403,906,932,000.00	089,322,702,100	331,056,710,300
R2044 On 31/01/2044 Spot Bond			10.97500	83.90340	10.97500	83.87864			043,616,977,035,000.00	1,188,484,462,600	1,606,463,074,200
Total R2044 SPOT									13,616,977,035,000.00	188,484,462,600	506,463,074,200
Total For R2044									13,616,977,035,000.00	188,484,462,600	506,463,074,200
R2048 On 28/02/2048 Spot Bond			10.87500	83.28758	10.87500	83.26361			072,251,570,887,500.00	2,489,402,443,300	3,091,145,533,100
Total R2048 SPOT									12,251,570,887,500.00	489,402,443,300	591,145,533,100
Total For R2048									12,251,570,887,500.00	489,402,443,300	591,145,533,100
R209 On 31/03/2036 Spot Bond			10.48000	69.14484	10.53500	68.81328			319,997,562,792,000.00	412,213,507,900	838,935,345,700
Total R209 SPOT									19,997,562,792,000.00	412,213,507,900	338,935,345,700
Total For R209									19,997,562,792,000.00	412,213,507,900	338,935,345,700
R210 On 31/03/2028 Spot Bond			3.00000	204.19987	3.00000	204.13860			68,384,443,200,000.00	22,794,814,400	66,202,868,500
Total R210 SPOT									18,384,443,200,000.00	22,794,814,400	66,202,868,500
Total For R210									18,384,443,200,000.00	22,794,814,400	66,202,868,500
R212 On 31/01/2022 Spot Bond			0.56000	172.32246	0.58000	172.25738			96,992,000,000,000.00	173,200,000,000	286,462,800,000
Total R212 SPOT									16,992,000,000,000.00	173,200,000,000	286,462,800,000
Total For R212									16,992,000,000,000.00	173,200,000,000	286,462,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213 On 28/02/2031 Spot Bond			9.48000	85.74019	9.54500	85.35316			607,141,421,976,000.00	696,955,846,200	819,005,925,10
Total R213 SPOT									17,141,421,976,000.00	696,955,846,200	319,005,925,10
Total For R213									17,141,421,976,000.00	696,955,846,200	319,005,925,10
R214 On 28/02/2041 Spot Bond			10.86000	66.04794	10.86000	66.02896			403,257,665,016,000.00	313,375,475,600	783,793,017,90
Total R214 SPOT									13,257,665,016,000.00	313,375,475,600	783,793,017,90
Total For R214									13,257,665,016,000.00	313,375,475,600	783,793,017,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.90270			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.04666			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.55086			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.92130			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.48117			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.17865			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.32418			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	97.81069			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.61237			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.95095			0.00	0	
Total RDFB19 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 RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.70384				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.73647				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.62702				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.01709				0.00	0	2,500,000,00
Total RDFB23 SPOT										0.00	0	2,500,000,00
Total For RDFB23										0.00	0	2,500,000,00
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.50219				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.18158				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.92151				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	100.85142				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.02893				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	101.58258				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.27771				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.56786				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.41070				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.46429				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.58945				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.66569				0.00	200,000,000	100,000,000
Total RED705 SPOT										0.00	200,000,000	100,000,000
Total For RED705										0.00	200,000,000	100,000,000
RES35 On 25/08/2021 Spot Bond					0.00000	101.19431				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.40507				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.06792				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.32255				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.29092				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			465,000,000,000,000.00	174,650,000,000	61,500,000,000	
Total RES52 SPOT									5,000,000,000,000.00	174,650,000,000	61,500,000,000	
Total For RES52									5,000,000,000,000.00	174,650,000,000	61,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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			6.30000	111.50257	6.30000	111.48357			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.41500	98.42599	11.41500	98.39598			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.81000	112.04370	4.81000	112.02899			0.00	0	257,000,00
Total SBK23 SPOT									0.00	0	257,000,00
Total For SBK23									0.00	0	257,000,00
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	100.13969			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.89813			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.44000	104.54317	4.44000	104.53052			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.08000	112.23897	7.08000	112.21741			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.93167			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.76500	113.28316	5.76500	113.26537			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.17500	108.04855	7.17500	108.02752			0.00	0	
Total SBS3 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 SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.60000	114.51233	7.60000	114.48886				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.14000	113.28591	6.14000	113.26729				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.37500	111.40693	6.37500	111.38763				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.63000	109.23406	8.63000	109.20857				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.76500	101.80664	4.76500	101.79340				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.13500	106.89472	5.13500	106.87975				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.78000	114.73644	6.78000	114.71531				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.75000	115.42330	7.75000	115.39906				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.15500	111.64306	5.15500	111.62736				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.26382				0.00	0	80,000,00
Total SBS47 SPOT										0.00	0	80,000,00
Total For SBS47										0.00	0	80,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.66481				0.00	0	80,000,00
Total SBS49 SPOT										0.00	0	80,000,00
Total For SBS49										0.00	0	80,000,00
SBS50 On 31/01/2022 Spot Bond			4.44000	106.13253	4.44000	106.11966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.77000	5.77000	5.77000	112.62793				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.78469				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.16929				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.66380				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.76000	108.07216	4.76000	108.05819				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.57439				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.92242				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.88895				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.74368				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.75216				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.79217				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond					0.00000	100.55871				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.99111				0.00	0	90,000,00
Total SBS66 SPOT										0.00	0	90,000,00
Total For SBS66										0.00	0	90,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.63182				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.30658				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.02776				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.84000	319.44806	1.84000	319.36210				0.00	0	10,000,00
Total SBSI11 SPOT										0.00	0	10,000,00
Total For SBSI11										0.00	0	10,000,00
SBSI14 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	211.08495				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.67801				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.04420				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.00844				0.00	6,180,000,000	3,090,000,00
Total SBT103 SPOT										0.00	6,180,000,000	3,090,000,00
Total For SBT103										0.00	6,180,000,000	3,090,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.25728				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				0.00	0	1,000,000,00
Total SBT105 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT105										0.00	0	1,000,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.43222				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.25089				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.75000	112.98048	6.75000	112.95987				0.00	0	7,405,600,00
Total SBT203 SPOT										0.00	0	7,405,600,00
Total For SBT203										0.00	0	7,405,600,00
SBT204 On 16/04/2024 Spot Bond					0.00000	100.40748				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	99.67057				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.74068				0.00	400,000,000	200,000,00
Total SBT207 SPOT										0.00	400,000,000	200,000,00
Total For SBT207										0.00	400,000,000	200,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.39640				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.70798				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.48133				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	100.07378				0.00	707,000,000	353,500,00
Total SLI4 SPOT										0.00	707,000,000	353,500,00
Total For SLI4										0.00	707,000,000	353,500,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.89788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.90224			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.08959			0.00	0	90,000,00
Total SLRA5 SPOT									0.00	0	90,000,00
Total For SLRA5									0.00	0	90,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.89846			0.00	0	
Total SLRA6 SPOT									0.00	0	
Total For SLRA6									0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.89316			0.00	0	
Total SLRB2 SPOT									0.00	0	
Total For SLRB2									0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.89185			0.00	0	
Total SLRB4 SPOT									0.00	0	
Total For SLRB4									0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.90134			0.00	0	
Total SLRB5 SPOT									0.00	0	
Total For SLRB5									0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.89185			0.00	0	
Total SLRB6 SPOT									0.00	0	
Total For SLRB6									0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.87581			0.00	0	
Total SLRC2 SPOT									0.00	0	
Total For SLRC2									0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.88054			0.00	0	
Total SLRC4 SPOT									0.00	0	
Total For SLRC4									0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.30132			0.00	0	
Total SLRC5 SPOT									0.00	0	
Total For SLRC5									0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.88808			0.00	0	
Total SLRC6 SPOT									0.00	0	
Total For SLRC6									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT03 On 12/04/2023 Spot Bond			6.45000	110.38837	6.45000	110.36922				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.38617				0.00	0	80,000,00
Total SNT04 SPOT										0.00	0	80,000,00
Total For SNT04										0.00	0	80,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	101.08632				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.55215				0.00	550,000,000	550,000,00
Total SOLB01 SPOT										0.00	550,000,000	550,000,00
Total For SOLB01										0.00	550,000,000	550,000,00
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.22007				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.64596				0.00	0	2,455,400,00
Total SPDA12 SPOT										0.00	0	2,455,400,00
Total For SPDA12										0.00	0	2,455,400,00
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.07619				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.15559				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.70894				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.84225				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.83169				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	101.06729				0.00	0	400,000,00
Total SPG007 SPOT										0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG007										0.00	0	400,000,00
SPG00: On 15/10/2022 Spot Bond					0.00000	100.58828				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.45925				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.10292				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.92212				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.41760				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.52500	3.52500	3.52500	144.72275				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.31000	118.52422	7.31000	118.50086				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.03500	88.29798	9.03500	88.27678				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.00122				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.19164				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.41240				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.05000	109.06557	6.05000	109.04781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.94000	106.73331	4.94000	106.69557				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.61040				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.16521				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.00937				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
SSN047 On 08/12/2023 Spot Bond			2.45000	2.45000	2.45000	314.78190				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.21471				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.10461				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.44735				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	189.26427				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	147.89886				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	103.98094				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	104.04968				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.18000	4.18000	4.18000	189.73195				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.07665				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.05562				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.00390				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.87125				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.84989				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	100.81349				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.42198				0.00	0	
Total SSN078 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 SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	97.31000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN080 On 27/08/2024 Spot Bond					0.00000	101.10321				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.97589				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.02579				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.93500	4.93500	4.93500	212.62327				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.53654				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.41720				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.13610				0.00	0	4,000,000.00
Total SSN095 SPOT										0.00	0	4,000,000.00
Total For SSN095										0.00	0	4,000,000.00
SSN095 On 28/05/2025 Spot Bond					0.00000	100.91258				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.19158				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.99058				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.78500	91.87164	9.78500	91.84740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.90827				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.90884				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.84646				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.22500	91.63455	4.22500	189.20592				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.11500	87.08536	5.11500	208.95407				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.08010				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	99.99989				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	99.98706				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	99.98706				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	101.03122				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.57275				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN112 On 14/07/2021 Spot Bond					0.00000	100.34564				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN113 On 10/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	100,000,000,000	100,000,000,000
Total SSN113 SPOT										10,000,000,000,000.00	100,000,000,000	100,000,000,000
Total For SSN113										10,000,000,000,000.00	100,000,000,000	100,000,000,000
SZ25 On 30/09/2025 Spot Bond			7.90500	104.98752	7.90500	104.96528				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.14352				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.77000	107.10467	3.77000	107.09362				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.92762				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.97506				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.93295				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.63684				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.66625				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.13973	7.21000	101.11586				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.19433				0.00	0	
Total TFS142 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 TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.33097				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.82908				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.13459				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.45670				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS15€ On 06/07/2023 Spot Bond					0.00000	101.34059				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.00583				0.00	0	408,215,20
Total TFS155 SPOT										0.00	0	408,215,20
Total For TFS155										0.00	0	408,215,20
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.55849				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.54817				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	100.83470				0.00	0	600,000,00
Total TFS158 SPOT										0.00	0	600,000,00
Total For TFS158										0.00	0	600,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.17970				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.17822				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	100.51019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.48849				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.87015				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.13106				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.33025				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	101.17300				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			3.77000	108.04293	3.77000	108.03179				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.50405				0.00	0	2,207,000,00
Total TH14A7 SPOT										0.00	0	2,207,000,00
Total For TH14A7										0.00	0	2,207,000,00
TH14A8 On 21/11/2021 Spot Bond			3.77000	107.30261	3.77000	107.29154				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.30140				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.34334				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B: On 21/11/2021 Spot Bond					0.00000	101.21299				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.66884				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.67955				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.33929				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.03761				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.66491				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.45299				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.11230				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	104.60484				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.01201				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.07198				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.02565				0.00	0	
Total TH15A9 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 TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.16885				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.44434				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.49891				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.26781				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.67566				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.21728				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.94930				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.13136				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.66559				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.04038				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.96189				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	101.83110	8.49000	101.80772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A _v On 21/08/2022 Spot Bond					0.00000	101.08882				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A _t On 21/08/2024 Spot Bond					0.00000	101.09093				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A _i On 21/08/2022 Spot Bond					0.00000	101.03827				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A _l On 21/08/2024 Spot Bond					0.00000	101.08461				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A _o On 21/08/2024 Spot Bond			5.76000	101.24696	5.76000	101.23108				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B _v On 21/08/2024 Spot Bond					0.00000	101.13094				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B _v On 21/08/2024 Spot Bond					0.00000	101.20674				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B _v On 21/08/2024 Spot Bond					0.00000	101.21095				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C _v On 21/08/2024 Spot Bond					0.00000	101.19621				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C _v On 21/08/2024 Spot Bond					0.00000	101.29727				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C _v On 21/08/2024 Spot Bond					0.00000	101.26990				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	101.64873				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.82754				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.72236				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.72407				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.77032				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.00667				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.57168				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.76983				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.79000	105.69851	5.79000	105.68211				0.00	0	1,500,000.00
Total TL24 SPOT										0.00	0	1,500,000.00
Total For TL24										0.00	0	1,500,000.00
TL25 On 04/09/2024 Spot Bond			6.85000	109.69588	6.85000	109.67580				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.94014				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.57428				0.00	0	
Total TL27 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 TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.78500	105.42848	7.78500	105.40647			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.87687			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.75126			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.11254			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.99989			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.63000	109.56047	6.63000	109.54105		633,797,502,000.00	95,595,400	1,267,911,500	
Total TN23 SPOT								633,797,502,000.00	95,595,400	1,267,911,500	
Total For TN23								633,797,502,000.00	95,595,400	1,267,911,500	
TN23/R On 06/11/2023 Spot Bond			100.00000	22.79630	100.00000	22.74612		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.33500	106.22147	8.33500	106.19750		988,242,609,000.00	118,565,400	9,269,610,000	
Total TN25 SPOT								988,242,609,000.00	118,565,400	9,269,610,000	
Total For TN25								988,242,609,000.00	118,565,400	9,269,610,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.21256	100.00000	14.18076		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.10500	98.93765	9.10500	98.91333		963,145,110,000.00	105,782,000	10,978,779,000	
Total TN27 SPOT								963,145,110,000.00	105,782,000	10,978,779,000	
Total For TN27								963,145,110,000.00	105,782,000	10,978,779,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.30535	100.00000	9.28453		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.73000	99.55626	10.73000	99.52783		0.00	0	5,200,000,000	

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 TN30 SPOT										0.00	0	5,200,000.00
Total For TN30										0.00	0	5,200,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.21859	8.00000	117.19347				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.20000	90.22474	12.20000	90.19554				0.00	0	2,020,000.00
Total TN40 SPOT										0.00	0	2,020,000.00
Total For TN40										0.00	0	2,020,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.91971	10.75000	100.89083				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	98.85543				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.76000	104.58624	5.76000	104.56983				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.93488				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.92848				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	98.96620				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.38972				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.41003				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.05000	109.08896	6.05000	109.07120				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A1 On 13/04/2022 Spot Bond					0.00000	100.38972				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.41003				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.62000	100.64773	8.62000	100.62452				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	97.64696				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.33072				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	99.07093				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	98.48955				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.56455				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.92493				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.82984				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.69814				0.00	0	
Total TSP255 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 TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	96.38695				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.86298				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	95.72461				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.16204				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.20982				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.01326				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.25455				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	101.00159				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.91914				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	100.81240				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	100.66444				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	100.59055				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.30085				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	100.22329				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	100.15784				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	100.11274				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.48500	108.84825	9.48500	108.82084				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.90605				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.89381				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.88815				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.86370				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.45513				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.26792				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE13 On 27/08/2021 Spot Bond					0.00000	101.14962				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.10559				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.94788				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.94564				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.75862				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.81011				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.47500	104.28265	4.47500	104.26989				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	99.84948	100.00000	99.58877				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.94e+017	809,981,895,200	172,846,362,01
Total for SPOT :										1.94e+017	809,981,895,200	172,846,362,01
Total Futures										1.94e+017	809,982,436,525	172,847,416,16
Total Options										0.00	0	97,50
Grand Total:										1.94e+017	809,982,436,525	172,847,513,67