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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/05/2021

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	05/08/2021	Bond Future			11.44240	77.53549	11.50202	77.22254			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.68188	74.64435	11.74396	74.32808			0.00	0	
ES33	On	03/02/2022	Bond Future			11.93484	75.53693	11.99960	75.21709			0.00	0	
ES33	On	05/05/2022	Bond Future			12.19231	72.67895	12.25988	72.35532			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.94600	76.24259	12.00035	75.92148			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			12.17348	72.85428	12.23019	72.52977			0.00	0	
ES42	On	03/02/2022	Bond Future			12.40572	73.72604	12.46492	73.39777			0.00	0	
ES42	On	05/05/2022	Bond Future			12.65058	70.36532	12.71250	70.03319			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	05/08/2021	Bond Future			153.39780	153.39780	153.26498	153.26498			0.00	0	5,36
I2025	On	04/11/2021	Bond Future			155.14775	155.14775	155.01395	155.01395			0.00	0	
I2025	On	03/02/2022	Bond Future			155.44314	155.44314	155.30808	155.30808			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	Open Interest
I2025	On	05/05/2022	Bond Future			157.33455	157.33455	157.19803	157.19803			0.00	0	
Total I2025 Future												0.00	0	5,36
Total For I2025												0.00	0	5,36
I2029	On	05/08/2021	Bond Future			113.85768	113.85768	113.34775	113.34775			0.00	0	3,03
I2029	On	04/11/2021	Bond Future			114.00550	114.00550	113.49019	113.49019			0.00	0	
I2029	On	03/02/2022	Bond Future			115.36775	115.36775	114.84654	114.84654			0.00	0	
I2029	On	05/05/2022	Bond Future			115.59601	115.59601	115.06862	115.06862			0.00	0	
Total I2029 Future												0.00	0	3,03
Total For I2029												0.00	0	3,03
I2033	On	05/08/2021	Bond Future			106.64656	106.64656	105.97480	105.97480			0.00	0	9,62
I2033	On	04/11/2021	Bond Future			106.63778	106.63778	105.95868	105.95868			0.00	0	
I2033	On	03/02/2022	Bond Future			107.91186	107.91186	107.22488	107.22488			0.00	0	
I2033	On	05/05/2022	Bond Future			107.96901	107.96901	107.27382	107.27382			0.00	0	
Total I2033 Future												0.00	0	9,62
Total For I2033												0.00	0	9,62
I2038	On	05/08/2021	Bond Future			119.07164	119.07164	118.64937	118.64937			0.00	0	7,71
I2038	On	04/11/2021	Bond Future			120.43012	120.43012	120.00351	120.00351			0.00	0	
I2038	On	03/02/2022	Bond Future			120.11600	120.11600	119.68446	119.68446			0.00	0	
I2038	On	05/05/2022	Bond Future			121.57779	121.57779	121.14116	121.14116			0.00	0	
Total I2038 Future												0.00	0	7,71
Total For I2038												0.00	0	7,71
I2046	On	05/08/2021	Bond Future			108.86189	108.86189	108.65349	108.65349			0.00	0	16,71
I2046	On	04/11/2021	Bond Future			108.29524	108.29524	108.08478	108.08478			0.00	0	
I2046	On	03/02/2022	Bond Future			109.58963	109.58963	109.37674	109.37674			0.00	0	
I2046	On	05/05/2022	Bond Future			109.07615	109.07615	108.86090	108.86090			0.00	0	
Total I2046 Future												0.00	0	16,71
Total For I2046												0.00	0	16,71
I2050	On	05/08/2021	Bond Future			111.17228	111.17228	109.68000	109.68000			0.00	0	11,20
I2050	On	04/11/2021	Bond Future			112.44054	112.44054	110.93149	110.93149			0.00	0	
I2050	On	03/02/2022	Bond Future			111.83522	111.83522	110.30847	110.30847			0.00	0	
I2050	On	05/05/2022	Bond Future			113.19612	113.19612	111.65087	111.65087			0.00	0	
Total I2050 Future												0.00	0	11,20
Total For I2050												0.00	0	11,20
R186	On	05/08/2021	Bond Future			7.44341	114.75450	7.49813	114.49708		7.27	2,524,599.00	22	91,82
R186	On	04/11/2021	Bond Future			7.62106	116.03607	7.67916	115.77619		6.69	0.00	0	
R186	On	03/02/2022	Bond Future			7.80963	112.11281	7.87156	111.85011		6.49	0.00	0	
R186	On	05/05/2022	Bond Future			8.01496	113.45200	8.08119	113.18634		6.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												2,524,599.00	22	91,82
R186	On	05/08/2021	Bond Future	8.62	Call			5,314.82000	5.31482	5,543,870	7.84	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			195.33000	0.19533	166,960	7.84	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,354.50000	5.35450	5,584,100	7.84	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			190.71000	0.19071	162,890	7.84	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,275.19000	5.27519	5,503,690	7.84	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			200.04000	0.20004	171,120	7.84	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,332.53000	1.33253	1,236,110	6.81	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			604.40000	0.60440	552,320	7.21	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,177.68000	3.17768	3,341,940	6.82	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,317.66000	1.31766	1,222,040	6.82	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,206.68000	3.20668	3,371,720	6.82	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,302.93000	1.30293	1,208,090	6.82	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,148.81000	3.14881	3,312,270	6.81	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,303.01000	2.30301	2,439,620	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,898.20000	1.89820	1,774,930	6.70	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,346.27000	5.34627	5,554,070	7.21	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,327.70000	1.32770	1,416,240	6.28	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,869.17000	3.86917	3,695,010	6.28	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,342.99000	1.34299	1,432,250	6.28	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,840.90000	3.84090	3,667,460	6.28	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,358.41000	1.35841	1,448,370	6.28	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,812.77000	3.81277	3,640,030	6.28	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,245.81000	2.24581	2,129,230	6.12	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,150.15000	3.15015	3,298,030	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,278.19000	2.27819	2,160,410	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,173.33000	3.17333	3,321,810	6.12	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,261.73000	2.26173	2,144,550	6.12	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,197.03000	3.19703	3,346,110	6.12	0.00	0	
Total R186 Option												0.00	0	30,32
Total For R186												2,524,599.00	22	122,17
R197	On	05/08/2021	Bond Future			320.16881	320.16881	319.74096	319.74096			0.00	0	1,72
R197	On	04/11/2021	Bond Future			323.82087	323.82087	323.38925	323.38925			0.00	0	
R197	On	03/02/2022	Bond Future			319.58507	319.58507	319.14903	319.14903			0.00	0	
R197	On	05/05/2022	Bond Future			323.47457	323.47457	323.03364	323.03364			0.00	0	
Total R197 Future												0.00	0	1,72
Total For R197												0.00	0	1,72
R202	On	05/08/2021	Bond Future			231.64939	231.64939	231.59989	231.59989			0.00	0	9,32
R202	On	04/11/2021	Bond Future			234.29180	234.29180	234.24241	234.24241			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			232.78605	232.78605	232.73672	232.73672				0.00	0	
R202	On	05/05/2022	Bond Future			235.61881	235.61881	235.56914	235.56914				0.00	0	
Total R202 Future													0.00	0	9,32
Total For R202													0.00	0	9,32
R2023	On	05/08/2021	Bond Future			4.92497	107.62714	4.90884	107.65168		1.19		0.00	0	15,67
R2023	On	04/11/2021	Bond Future			5.00266	104.92084	4.98299	104.94606		1.16		0.00	0	
R2023	On	03/02/2022	Bond Future			5.08191	106.15001	5.05708	106.17575		1.00		0.00	0	
R2023	On	05/05/2022	Bond Future			5.15825	103.50689	5.12533	103.53309		0.84		0.00	0	
Total R2023 Future													0.00	0	15,67
R2023	On	05/08/2021	Bond Future	5.30	Call			659.65000	0.65965	638,560	1.34		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			66.67000	0.06667	70,120	1.34		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			672.77000	0.67277	651,570	1.35		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			64.69000	0.06469	68,030	1.35		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			646.58000	0.64658	625,610	1.33		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			68.71000	0.06871	72,280	1.33		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			366.23000	0.36623	379,000	1.14		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			272.37000	0.27237	260,250	1.14		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			378.88000	0.37888	391,980	1.14		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			278.71000	0.27871	266,420	1.14		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			372.38000	0.37238	385,310	1.14		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			285.40000	0.28540	272,950	1.14		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			374.48000	0.37448	360,750	1.02		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			350.72000	0.35072	362,730	1.02		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			362.61000	0.36261	349,110	1.01		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			359.58000	0.35958	371,820	1.01		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			368.52000	0.36852	354,900	1.01		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			355.13000	0.35513	367,250	1.01		0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			87.38000	0.08738	91,510	0.96		0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			1,022.15000	1.02215	1,000,030	0.96		0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			86.06000	0.08606	90,140	0.96		0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			1,009.13000	1.00913	987,110	0.96		0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			88.73000	0.08873	92,910	0.96		0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			1,015.63000	1.01563	993,560	0.96		0.00	0	
Total R2023 Option													0.00	0	
Total For R2023													0.00	0	15,67
R2030	On	05/08/2021	Bond Future			9.13970	93.61373	9.20950	93.22676		12.75		35,666,831.13	381	99,11
R2030	On	04/11/2021	Bond Future			9.32839	94.65972	9.40122	94.26884		11.84		0.00	0	
R2030	On	03/02/2022	Bond Future			9.52860	91.76453	9.60482	91.36929		11.56		0.00	0	
R2030	On	05/05/2022	Bond Future			9.74129	92.86103	9.82115	92.46113		10.70		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R2030 Future												35,666,831.13	381	99,11
R2030	On	05/08/2021	Bond Future	10.42	Call			6,767.21000	6.76721	7,101,360	13.78	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			373.54000	0.37354	320,720	13.78	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			1,483.12000	1.48312	1,329,850	12.91	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	10.15	Call			5,607.21000	5.60721	5,918,270	13.65	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,263.67000	1.26367	1,394,050	12.53	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			6,250.68000	6.25068	6,574,860	13.78	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			380.54000	0.38054	326,930	13.78	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Put			4,743.11000	4.74311	4,440,790	12.34	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			711.45000	0.71145	796,100	12.34	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,071.67000	3.07167	3,305,370	12.91	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			123.53000	0.12353	142,740	12.24	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			2,968.64000	2.96864	2,730,320	12.59	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			589.10000	0.58910	513,190	13.65	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			3,977.45000	3.97745	4,245,230	13.16	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,049.73000	1.04973	930,540	13.16	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			3,392.81000	3.39281	3,136,220	12.53	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			14,358.57000	14.35857	14,743,860	13.78	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			6.96000	0.00696	5,280	13.78	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Put			464.90000	0.46490	402,110	13.78	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			3,580.24000	3.58024	3,316,240	12.50	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,165.93000	1.16593	1,288,900	12.50	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			8,973.31000	8.97331	8,605,550	12.24	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,810.73000	6.81073	7,145,660	13.78	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			366.65000	0.36665	314,610	13.78	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			6,723.76000	6.72376	7,057,120	13.78	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,519.45000	1.51945	1,668,100	12.59	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			1,588.11000	1.58811	1,427,440	12.88	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,905.75000	2.90575	3,132,050	12.88	0.00	0	60
R2030	On	04/11/2021	Bond Future	8.77	Put			5,018.53000	5.01853	4,754,410	11.45	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,559.06000	1.55906	1,685,820	11.45	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,469.31000	10.46931	10,823,810	12.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,162.17000	7.16217	7,469,310	12.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			974.22000	0.97422	890,480	12.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,086.88000	7.08688	7,392,540	12.76	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,486.08000	2.48608	2,660,370	11.68	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			7,150.03000	7.15003	6,837,900	11.33	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			831.72000	0.83172	910,470	11.33	0.00	0	30
R2030	On	04/11/2021	Bond Future	9.90	Call			4,536.71000	4.53671	4,785,790	12.12	0.00	0	1,10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	9.20	Put		3,571.22000	3.57122	3,354,630	11.68	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		996.88000	0.99688	911,660	12.76	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		341.24000	0.34124	304,860	12.76	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		7,124.49000	7.12449	7,430,890	12.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		985.50000	0.98550	901,020	12.76	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call		9,729.17000	9.72917	10,075,660	12.76	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		435.31000	0.43531	390,920	12.76	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.90	Put		1,915.97000	1.91597	1,774,170	12.12	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		3,104.25000	3.10425	2,926,910	11.58	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		2,879.77000	2.87977	3,057,890	11.34	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		4,209.79000	4.20979	3,992,670	11.34	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		7,721.53000	7.72153	7,419,260	11.01	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		3,956.51000	3.95651	3,747,870	11.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,124.10000	3.12410	3,311,640	11.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		3,929.23000	3.92923	3,721,530	11.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,074.44000	3.07444	3,260,100	11.38	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		1,400.62000	1.40062	1,304,080	12.45	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call		4,004.42000	4.00442	4,222,320	11.58	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put		5,838.58000	5.83858	5,574,630	11.06	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,826.02000	1.82602	1,957,310	11.06	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call		7,558.24000	7.55824	7,856,940	12.45	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		3,984.24000	3.98424	3,774,660	11.38	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		1,152.96000	1.15296	1,245,930	11.01	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		3,099.06000	3.09906	3,285,660	11.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put		3,535.34000	3.53534	3,341,600	11.48	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,510.41000	3.51041	3,711,910	11.48	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Put		3,068.81000	3.06881	2,904,890	11.00	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		4,965.28000	4.96528	5,202,010	11.01	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		3,049.98000	3.04998	2,886,810	11.01	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		4,905.81000	4.90581	5,141,040	10.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		3,087.74000	3.08774	2,923,070	10.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		4,935.51000	4.93551	5,171,490	11.00	0.00	0	
Total R2030 Option											0.00	0	21,34
Total For R2030											35,666,831.13	381	120,45
R2032	On	05/08/2021	Bond Future			9.90002	92.27457	9.96956	91.85781	14.87	0.00	0	122,44
R2032	On	04/11/2021	Bond Future			10.09877	89.15974	10.17116	88.73869	14.53	0.00	0	122,44
R2032	On	03/02/2022	Bond Future			10.30507	90.20470	10.38054	89.77890	13.58	0.00	0	122,44
R2032	On	05/05/2022	Bond Future			10.51952	87.13560	10.59828	86.70483	13.22	0.00	0	122,44
Total R2032 Future											0.00	0	122,44

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	05/08/2021	Bond Future	11.36	Call		8,174.43000	8.17443	8,540,640	16.15	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		367.44000	0.36744	316,890	16.15	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		8,220.69000	8.22069	8,587,610	16.15	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		361.01000	0.36101	311,170	16.15	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		8,128.22000	8.12822	8,493,710	16.15	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		373.97000	0.37397	322,700	16.15	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		9,199.65000	9.19965	9,547,520	15.69	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		857.71000	0.85771	784,530	15.69	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		9,117.83000	9.11783	9,464,410	15.69	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,541.11000	2.54111	2,714,880	14.22	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		13,869.80000	13.86980	14,266,990	15.69	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		877.23000	0.87723	802,760	15.69	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		216.71000	0.21671	192,850	15.69	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		9,158.71000	9.15871	9,505,940	15.69	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		867.42000	0.86742	793,600	15.69	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		6,527.64000	6.52764	6,224,850	13.83	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,463.25000	1.46325	1,581,510	13.83	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put		4,549.41000	4.54941	4,302,130	14.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		2,757.68000	2.75768	2,600,310	13.95	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call		3,982.74000	3.98274	4,198,090	13.48	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		4,154.71000	4.15471	3,944,260	13.48	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put		6,755.08000	6.75508	6,470,690	12.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		3,364.25000	3.36425	3,182,210	13.70	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call		3,403.67000	3.40367	3,599,040	13.33	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		4,770.61000	4.77061	4,540,180	13.33	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put		8,747.50000	8.74750	8,425,110	12.87	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		2,174.06000	2.17406	2,319,270	12.96	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.95	Call		5,882.16000	5.88216	6,150,590	13.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		3,884.12000	3.88412	3,682,990	13.55	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call		2,587.71000	2.58771	2,751,160	13.09	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		5,877.27000	5.87727	5,614,920	13.09	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put		9,916.15000	9.91615	9,576,340	12.87	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,092.30000	2.09230	2,233,710	12.93	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		4,916.86000	4.91686	5,160,620	13.70	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		3,936.95000	3.93695	3,733,960	13.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,243.97000	4.24397	4,467,710	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		3,910.46000	3.91046	3,708,400	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,185.40000	4.18540	4,407,290	13.53	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,379.11000	1.37911	1,482,520	12.87	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.45	Call		4,273.55000	4.27355	4,498,220	13.55	0.00	0	

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	10.53	Call		4,513.60000	4.51360	4,745,640	13.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		3,678.55000	3.67855	3,484,790	13.60	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		6,596.03000	6.59603	6,315,440	12.96	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		3,963.88000	3.96388	3,759,970	13.53	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,091.16000	1.09116	1,177,150	12.87	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.43	Call		4,214.49000	4.21449	4,437,300	13.53	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		6,524.67000	6.52467	6,807,140	14.16	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		2,444.18000	2.44418	2,300,850	14.16	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		3,420.01000	3.42001	3,247,570	13.42	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		5,763.22000	5.76322	6,022,320	13.43	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		3,399.98000	3.39998	3,228,310	13.43	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		5,698.63000	5.69863	5,956,190	13.41	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		3,440.48000	3.44048	3,267,270	13.41	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		5,730.73000	5.73073	5,989,060	13.42	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											0.00	0	127,28
R2035	On	05/08/2021	Bond Future			10.55850	91.95253	10.60217	91.66946	16.68	0.00	0	92,16
R2035	On	04/11/2021	Bond Future			10.76150	88.50397	10.80688	88.21808	16.41	0.00	0	
R2035	On	03/02/2022	Bond Future			10.97544	89.54104	11.02270	89.25206	15.18	0.00	0	
R2035	On	05/05/2022	Bond Future			11.18888	86.13228	11.23809	85.83994	14.92	0.00	0	
Total R2035 Future											0.00	0	92,16
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		46,537.81000	46.53781	46,254,740	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,092.78000	1.09278	1,011,660	17.54	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,359.07000	3.35907	3,506,570	16.70	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		2,283.37000	2.28337	2,147,800	16.70	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		5,080.04000	5.08004	4,867,490	15.78	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		46,421.23000	46.42123	46,138,160	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,195.36000	1.19536	1,265,880	15.78	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put		46,654.52000	46.65452	46,371,450	15.39	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		5,861.14000	5.86114	6,063,090	17.54	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		6,443.60000	6.44360	6,245,660	15.50	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,966.55000	1.96655	2,054,500	15.50	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		4,478.09000	4.47809	4,317,610	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,291.95000	3.29195	3,417,360	16.05	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		16,452.71000	16.45271	16,724,910	17.77	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call		7,445.54000	7.44554	7,646,230	17.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		1,800.64000	1.80064	1,715,440	17.35	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		4,800.39000	4.80039	4,959,460	16.48	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,108.18000	3.10818	2,981,360	16.48	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		5,965.30000	5.96530	5,775,490	15.63	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		1,943.92000	1.94392	2,031,150	15.49	0.00	0	38
R2035	On	04/11/2021	Bond Future	12.52	Call		10,723.10000	10.72310	10,960,320	17.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		860.92000	0.86092	812,250	17.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		10,766.38000	10.76638	11,004,010	17.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		851.59000	0.85159	803,330	17.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		10,679.84000	10.67984	10,916,650	17.77	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		179.10000	0.17910	165,410	17.77	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put		2,813.94000	2.81394	2,695,430	16.59	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call		3,232.37000	3.23237	3,356,280	16.03	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		4,546.84000	4.54684	4,384,860	16.03	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put		6,488.58000	6.48858	6,289,920	15.49	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		870.33000	0.87033	821,250	17.77	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,227.26000	2.22726	2,323,340	15.63	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.20	Call		5,234.50000	5.23450	5,401,880	16.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		3,846.99000	3.84699	3,718,040	15.41	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		7,306.19000	7.30619	7,113,450	14.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		2,465.06000	2.46506	2,561,300	14.54	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call		7,046.82000	7.04682	7,231,430	15.97	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		4,533.80000	4.53380	4,389,780	15.20	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put		8,017.48000	8.01748	7,814,750	14.39	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		2,111.06000	2.11106	2,197,310	14.39	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call		5,781.88000	5.78188	5,948,260	15.54	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		2,629.30000	2.62930	2,532,220	16.19	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call		5,395.82000	5.39582	5,555,850	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		5,772.78000	5.77278	5,604,880	14.89	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		10,079.61000	10.07961	9,854,490	14.30	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,430.42000	1.43042	1,494,280	14.30	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		5,225.42000	5.22542	5,382,500	15.36	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		2,885.65000	2.88565	2,781,280	15.97	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call		4,578.31000	4.57831	4,723,270	15.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,258.73000	5.25873	5,416,410	15.37	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		3,948.00000	3.94800	3,816,700	15.37	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,192.19000	5.19219	5,348,680	15.36	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		4,000.87000	4.00087	3,868,380	15.36	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		3,583.31000	3.58331	3,460,710	15.54	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		3,455.01000	3.45501	3,576,090	14.89	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.05	Call			4,641.32000	4.64132	4,787,510	15.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			4,475.03000	4.47503	4,332,240	15.22	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			6,927.88000	6.92788	6,740,840	14.62	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,678.20000	2.67820	2,780,140	14.62	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			7,634.87000	7.63487	7,826,770	16.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			3,974.36000	3.97436	3,842,460	15.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			3,961.51000	3.96151	3,839,460	15.26	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,329.57000	6.32957	6,500,370	15.27	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			3,938.85000	3.93885	3,817,310	15.27	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			6,261.21000	6.26121	6,430,990	15.25	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			3,984.29000	3.98429	3,861,730	15.25	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,295.36000	6.29536	6,465,650	15.26	0.00	0	
Total R2035 Option												0.00	0	13,18
Total For R2035												0.00	0	105,38
R2037	On	05/08/2021	Bond Future			10.73780	83.53965	10.78665	83.22217		18.71	21,469,690.05	257	128,22
R2037	On	04/11/2021	Bond Future			10.92965	84.47326	10.98034	84.15256		17.51	0.00	0	
R2037	On	03/02/2022	Bond Future			11.13164	81.20861	11.18437	80.88434		17.03	0.00	0	
R2037	On	05/05/2022	Bond Future			11.34113	82.17929	11.39600	81.85124		15.92	0.00	0	
Total R2037 Future												21,469,690.05	257	128,22
R2037	On	05/08/2021	Bond Future	12.27	Call			9,252.89000	9.25289	9,528,440	20.48	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			421.23000	0.42123	379,300	20.48	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			9,300.64000	9.30064	9,576,720	20.48	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			414.40000	0.41440	373,000	20.48	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			9,205.17000	9.20517	9,480,180	20.48	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			428.16000	0.42816	385,690	20.48	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			801.29000	0.80129	751,300	18.97	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			5,791.77000	5.79177	5,988,820	18.09	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call			11,261.45000	11.26145	11,532,580	18.97	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			792.72000	0.79272	743,150	18.97	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			11,304.15000	11.30415	11,575,690	18.97	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			784.23000	0.78423	735,070	18.97	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			11,218.78000	11.21878	11,489,490	18.97	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			9,082.83000	9.08283	9,329,050	18.97	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			1,356.05000	1.35605	1,281,570	18.97	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			2,669.15000	2.66915	2,545,500	18.09	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,474.79000	5.47479	5,656,900	17.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			3,870.47000	3.87047	3,728,310	17.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,508.53000	5.50853	5,691,290	17.22	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			3,844.75000	3.84475	3,703,240	17.22	0.00	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
R2037	On	03/02/2022	Bond Future	11.47	Call			5,542.61000	5.54261	5,726,020	17.23	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			3,819.44000	3.81944	3,678,580	17.23	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			3,955.73000	3.95573	3,821,390	16.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			6,458.37000	6.45837	6,652,640	16.21	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			3,933.33000	3.93333	3,799,550	16.21	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			6,492.55000	6.49255	6,687,380	16.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			3,910.75000	3.91075	3,777,530	16.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			6,423.95000	6.42395	6,617,660	16.20	0.00	0	
Total R2037 Option												0.00	0	1,20
Total For R2037												21,469,690.05	257	129,42
R2040	On	05/08/2021	Bond Future			10.89492	85.32103	10.94892	84.94739		19.37	0.00	0	85,25
R2040	On	04/11/2021	Bond Future			11.08337	86.27464	11.13944	85.89708		18.15	0.00	0	
R2040	On	03/02/2022	Bond Future			11.28169	82.78083	11.34004	82.39905		17.52	0.00	0	
R2040	On	05/05/2022	Bond Future			11.48681	83.77035	11.54754	83.38418		16.45	0.00	0	
Total R2040 Future												0.00	0	85,25
R2040	On	05/08/2021	Bond Future	12.48	Call			10,009.43000	10.00943	10,337,430	21.33	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			419.28000	0.41928	373,640	21.33	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			10,059.41000	10.05941	10,388,000	21.33	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put			1,491.14000	1.49114	1,369,750	20.30	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			5,479.60000	5.47960	5,731,850	20.30	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			21,075.73000	21.07573	21,448,600	21.33	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			412.50000	0.41250	367,450	21.33	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			9,959.48000	9.95948	10,286,890	21.33	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			3.77000	0.00377	3,000	21.33	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put			426.16000	0.42616	379,930	21.33	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			2,678.68000	2.67868	2,496,280	19.44	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			3,371.12000	3.37112	3,562,360	19.44	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call			11,562.45000	11.56245	11,878,990	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			911.54000	0.91154	850,520	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			11,474.02000	11.47402	11,789,560	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			930.86000	0.93086	868,840	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			11,518.23000	11.51823	11,834,270	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			921.16000	0.92116	859,640	19.71	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			4,092.10000	4.09210	3,924,800	17.60	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,668.75000	5.66875	5,884,020	17.61	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			4,064.61000	4.06461	3,898,100	17.61	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,597.39000	5.59739	5,811,090	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			4,119.75000	4.11975	3,951,670	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,633.03000	5.63303	5,847,510	17.60	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/05/2022	Bond Future	11.91	Call		6,519.24000	6.51924	6,745,000	16.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		4,273.90000	4.27390	4,113,490	16.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,554.18000	6.55418	6,780,620	16.59	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		4,248.31000	4.24831	4,088,580	16.59	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,484.36000	6.48436	6,709,440	16.57	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		4,299.63000	4.29963	4,138,540	16.57	0.00	0	
Total R2040 Option											0.00	0	2,70
Total For R2040											0.00	0	87,95
R2044	On	05/08/2021	Bond Future			10.94785	82.00972	11.01731	81.52417	20.38	5,002,592.92	61	60,74
R2044	On	04/11/2021	Bond Future			11.12824	82.92624	11.20037	82.43561	19.10	0.00	0	
R2044	On	03/02/2022	Bond Future			11.31781	79.51841	11.39290	79.02218	18.40	0.00	0	
R2044	On	05/05/2022	Bond Future			11.51350	80.46892	11.59167	79.96694	17.27	0.00	0	
Total R2044 Future											5,002,592.92	61	60,74
R2044	On	05/08/2021	Bond Future	12.60	Call		10,262.12000	10.26212	10,694,470	22.46	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		398.41000	0.39841	345,210	22.46	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		10,311.43000	10.31143	10,744,460	22.46	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		392.03000	0.39203	339,510	22.46	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		10,212.83000	10.21283	10,644,480	22.46	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		404.89000	0.40489	350,990	22.46	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,288.94000	11.28894	11,698,400	20.74	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		995.87000	0.99587	914,700	20.74	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		11,202.41000	11.20241	11,610,580	20.74	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,016.37000	1.01637	933,910	20.74	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		11,245.67000	11.24567	11,654,480	20.74	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,006.08000	1.00608	924,260	20.74	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,225.64000	4.22564	4,009,070	18.50	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,603.13000	5.60313	5,883,810	18.52	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,197.48000	4.19748	3,981,930	18.52	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,532.17000	5.53217	5,810,810	18.49	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,254.23000	4.25423	4,036,640	18.49	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,567.48000	5.56748	5,847,140	18.50	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,450.53000	6.45053	6,744,680	17.41	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		4,400.44000	4.40044	4,192,610	17.41	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,485.14000	6.48514	6,780,180	17.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		4,374.06000	4.37406	4,167,120	17.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,415.68000	6.41568	6,708,940	17.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		4,426.67000	4.42667	4,217,950	17.40	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											5,002,592.92	61	60,74

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021	Bond Future		10.85136	85.69371	10.91543	85.22976		19.68	6,684,109.38	78	171,97
R2048	On	04/11/2021	Bond Future		11.02741	82.23828	11.09400	81.76947		19.46	0.00	0	
R2048	On	03/02/2022	Bond Future		11.21186	83.20203	11.28122	82.72791		17.73	0.00	0	
R2048	On	05/05/2022	Bond Future		11.39443	79.78071	11.46663	79.30100		17.58	0.00	0	
Total R2048 Future											6,684,109.38	78	171,97
R2048	On	05/08/2021	Bond Future	12.51	Call		10,580.63000	10.58063	10,995,430	21.71	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		379.67000	0.37967	330,520	21.71	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		10,631.11000	10.63111	11,046,550	21.71	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		2,179.75000	2.17975	1,989,580	19.96	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,185.56000	4.18556	4,459,340	19.96	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put		4,795.99000	4.79599	4,484,470	18.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		3,108.54000	3.10854	2,867,860	19.54	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,997.23000	2.99723	3,220,500	19.54	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		4,322.20000	4.32220	4,028,330	19.05	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		385.93000	0.38593	336,130	21.71	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		7,721.34000	7.72134	7,329,660	17.76	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		625.40000	0.62540	697,670	17.76	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		373.51000	0.37351	325,000	21.71	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		10,530.16000	10.53016	10,944,310	21.71	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,992.46000	1.99246	2,162,540	19.05	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,703.19000	1.70319	1,855,620	18.87	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.30	Put		5,849.50000	5.84950	5,503,640	18.44	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,193.78000	1.19378	1,311,870	18.44	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.85	Call		11,743.30000	11.74330	12,138,680	21.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		932.08000	0.93208	858,650	21.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,654.77000	11.65477	12,048,940	21.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		951.69000	0.95169	877,050	21.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,699.03000	11.69903	12,093,810	21.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		941.84000	0.94184	867,810	21.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,310.87000	4.31087	4,102,240	17.96	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,678.90000	5.67890	5,945,390	17.97	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,281.54000	4.28154	4,073,910	17.97	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,605.80000	5.60580	5,870,300	17.95	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,340.39000	4.34039	4,130,770	17.95	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,642.31000	5.64231	5,907,800	17.96	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,591.83000	6.59183	6,873,560	17.86	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		4,442.92000	4.44292	4,244,940	17.86	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,628.65000	6.62865	6,911,240	17.87	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		4,416.91000	4.41691	4,219,790	17.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/05/2022	Bond Future	11.79	Call			6.55537000	6.55537	6,836,250	17.85	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			4,469.37000	4.46937	4,270,540	17.85	0.00	0	
Total R2048 Option												0.00	0	4,60
Total For R2048												6,684,109.38	78	176,57
R209	On	05/08/2021	Bond Future			10.44216	71.15843	10.50086	70.82498		19.50	40,133,354.52	564	28,54
R209	On	04/11/2021	Bond Future			10.61898	68.81266	10.67977	68.47575		19.03	0.00	0	4,31
R209	On	03/02/2022	Bond Future			10.80077	69.61916	10.86379	69.27846		17.88	0.00	0	
R209	On	05/05/2022	Bond Future			10.98763	67.30939	11.05301	66.96471		17.34	0.00	0	
Total R209 Future												40,133,354.52	564	32,92
R209	On	05/08/2021	Bond Future	11.80	Call			7,320.21000	7.32021	7,600,450	21.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			497.30000	0.49730	444,090	21.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			7,361.14000	7.36114	7,642,020	21.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			489.60000	0.48960	437,030	21.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			7,279.32000	7.27932	7,558,920	21.09	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			505.10000	0.50510	451,250	21.09	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			992.52000	0.99252	926,260	20.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			8,638.34000	8.63834	8,909,500	20.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			982.40000	0.98240	916,650	20.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			8,565.66000	8.56566	8,835,790	20.51	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			3,030.40000	3.03040	3,184,260	18.81	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			4,033.65000	4.03365	3,850,600	18.81	0.00	0	12,50
R209	On	04/11/2021	Bond Future	9.50	Put			8,070.86000	8.07086	7,806,800	18.16	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,002.73000	1.00273	935,950	20.51	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			1,085.20000	1.08520	1,158,050	18.16	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call			8,601.98000	8.60198	8,872,630	20.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			7,953.88000	7.95388	8,214,840	20.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			1,190.07000	1.19007	1,114,120	20.51	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put			3,710.25000	3.71025	3,555,900	17.91	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,625.90000	4.62590	4,812,930	17.92	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			3,686.17000	3.68617	3,532,500	17.92	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,568.26000	4.56826	4,753,920	17.90	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			3,734.24000	3.73424	3,579,200	17.90	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,597.15000	4.59715	4,783,500	17.91	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			5,645.66000	5.64566	5,848,900	17.81	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			3,656.45000	3.65645	3,515,010	17.81	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			5,675.84000	5.67584	5,879,670	17.82	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			3,636.36000	3.63636	3,495,510	17.82	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			5,615.78000	5.61578	5,818,450	17.79	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			3,676.89000	3.67689	3,534,880	17.79	0.00	0	

Contract 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 Option												0.00	0	27,50
Total For R209												40,133,354.52	564	60,42
R210	On	05/08/2021	Bond Future			209.05615	209.05615	207.72727	207.72727			0.00	0	1,48
R210	On	04/11/2021	Bond Future			208.69936	208.69936	207.35610	207.35610			0.00	0	
R210	On	03/02/2022	Bond Future			211.19331	211.19331	209.83444	209.83444			0.00	0	
R210	On	05/05/2022	Bond Future			210.96320	210.96320	209.58810	209.58810			0.00	0	
Total R210 Future												0.00	0	1,48
Total For R210												0.00	0	1,48
R212	On	05/08/2021	Bond Future			172.13988	172.13988	172.17852	172.17852			12,738,351.12	74	1,80
R212	On	04/11/2021	Bond Future			174.10376	174.10376	174.14347	174.14347			0.00	0	
Total R212 Future												12,738,351.12	74	1,80
Total For R212												12,738,351.12	74	1,80
R213	On	05/08/2021	Bond Future			9.52687	87.48864	9.58594	87.16234		14.19	0.00	0	9,08
R213	On	04/11/2021	Bond Future			9.71692	84.93569	9.77839	84.60606		13.76	0.00	0	
R213	On	03/02/2022	Bond Future			9.91773	85.93075	9.98184	85.59749		12.90	0.00	0	
R213	On	05/05/2022	Bond Future			10.11972	83.42477	10.18659	83.08761		12.47	0.00	0	
Total R213 Future												0.00	0	9,08
R213	On	05/08/2021	Bond Future	10.85	Call			6,994.89000	6.99489	7,274,730	15.33	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			389.53000	0.38953	343,070	15.33	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,037.55000	7.03755	7,318,030	15.33	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			382.69000	0.38269	336,870	15.33	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,091.43000	1.09143	987,550	14.52	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			2,995.60000	2.99560	2,794,480	13.95	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			6,952.29000	6.95229	7,231,480	15.33	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,626.18000	1.62618	1,751,360	13.95	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			396.47000	0.39647	349,360	15.33	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			6,698.02000	6.69802	6,973,180	15.33	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			440.32000	0.44032	389,180	15.33	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			4,073.69000	4.07369	4,296,110	14.52	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			935.72000	0.93572	868,000	14.82	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,605.35000	7.60535	7,866,100	14.82	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			956.89000	0.95689	888,010	14.82	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,642.69000	7.64269	7,904,030	14.82	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			946.25000	0.94625	877,960	14.82	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,680.11000	7.68011	7,942,020	14.82	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			2,423.04000	2.42304	2,301,750	13.40	0.00	0	43
R213	On	03/02/2022	Bond Future	10.00	Call			3,754.15000	3.75415	3,924,550	12.90	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			3,660.07000	3.66007	3,497,210	12.90	0.00	0	43

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.22	Put		6,043.90000	6.04390	5,822,150	12.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		3,077.32000	3.07732	2,932,610	13.06	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		3,138.21000	3.13821	3,290,610	12.75	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		4,298.81000	4.29881	4,117,950	12.75	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		7,741.78000	7.74178	7,490,950	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,841.87000	1.84187	1,948,230	12.36	0.00	0	20
R213	On	03/02/2022	Bond Future	10.60	Call		5,549.17000	5.54917	5,761,140	13.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		3,300.66000	3.30066	3,148,780	13.00	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,714.18000	2.71418	2,852,880	12.63	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		4,831.97000	4.83197	4,637,410	12.63	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		8,512.90000	8.51290	8,251,680	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		1,969.12000	1.96912	2,080,630	12.40	0.00	0	40
R213	On	03/02/2022	Bond Future	10.25	Call		4,452.65000	4.45265	4,641,200	13.06	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		3,735.62000	3.73562	3,570,540	12.88	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,700.66000	3.70066	3,869,580	12.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		3,710.21000	3.71021	3,545,870	12.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,647.55000	3.64755	3,814,980	12.87	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,309.91000	1.30991	1,392,340	12.28	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call		4,166.60000	4.16660	4,347,980	13.00	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		4,223.17000	4.22317	4,406,000	13.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		3,255.02000	3.25502	3,104,590	13.01	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		6,303.90000	6.30390	6,077,000	12.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		3,760.89000	3.76089	3,595,060	12.87	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,103.68000	1.10368	1,175,720	12.28	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		3,674.20000	3.67420	3,842,380	12.88	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		5,781.31000	5.78131	5,997,630	13.48	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		2,310.92000	2.31092	2,193,980	13.48	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		3,061.49000	3.06149	2,926,660	12.76	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,331.27000	5.33127	5,534,210	12.77	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		3,043.10000	3.04310	2,908,880	12.77	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,271.12000	5.27112	5,472,850	12.75	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		3,079.98000	3.07998	2,944,550	12.75	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,301.17000	5.30117	5,503,500	12.76	0.00	0	
Total R213 Option											0.00	0	2,850
Total For R213											0.00	0	11,910
R214	On	05/08/2021	Bond Future			10.83607	67.95543	10.88966	67.64705	21.37	37,375,486.50	550	17,800
R214	On	04/11/2021	Bond Future			11.01177	65.43655	11.06730	65.12501	20.93	0.00	0	
R214	On	03/02/2022	Bond Future			11.19546	66.20334	11.25312	65.88828	19.62	0.00	0	
R214	On	05/05/2022	Bond Future			11.37724	63.71420	11.43707	63.39548	19.10	0.00	0	

Contract 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												37,375,486.50	550	17,88
R214	On	05/08/2021	Bond Future	12.02	Call			6,719.56000	6.71956	6,963,370	23.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			722.00000	0.72200	657,430	23.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			6,758.54000	6.75854	7,003,020	23.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			711.96000	0.71196	648,060	23.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			6,680.64000	6.68064	6,923,770	23.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			732.16000	0.73216	666,910	23.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			8,313.62000	8.31362	8,554,920	22.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			1,226.24000	1.22624	1,156,000	22.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			8,348.36000	8.34836	8,590,140	22.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			1,214.75000	1.21475	1,144,990	22.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			8,383.12000	8.38312	8,625,390	22.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			1,203.35000	1.20335	1,134,080	22.56	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			3,937.26000	3.93726	3,793,270	19.78	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			4,724.74000	4.72474	4,894,580	19.76	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			3,986.69000	3.98669	3,841,470	19.76	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			4,753.34000	4.75334	4,923,790	19.77	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			3,961.91000	3.96191	3,817,300	19.77	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			4,782.00000	4.78200	4,953,070	19.78	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			5,583.44000	5.58344	5,766,980	19.36	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			3,957.66000	3.95766	3,822,480	19.36	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			5,525.89000	5.52589	5,708,360	19.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			4,001.98000	4.00198	3,865,730	19.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			5,554.52000	5.55452	5,737,530	19.35	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			3,979.64000	3.97964	3,843,930	19.35	0.00	0	
Total R214 Option												0.00	0	
Total For R214												37,375,486.50	550	17,88
Total for Bond												161,595,014.62	1,987	1,109,08
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/08/2021 GOVI			779.04300	779.04300	776.26600	776.26600				0.00	0	98
GOVI On 04/11/2021 GOVI			787.83100	787.83100	785.02400	785.02400				0.00	0	
GOVI On 03/02/2022 GOVI			797.05400	797.05400	794.21600	794.21600				0.00	0	
GOVI On 05/05/2022 GOVI			806.56300	806.56300	803.69300	803.69300				0.00	0	
Total GOVI Future										0.00	0	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
GOVI	On	05/08/2021	GOVI	719.14	Call			571,260.00000	57.12600	599,030,000		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			571,160.00000	57.11600	598,930,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			571,360.00000	57.13600	599,130,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			566,240.00000	56.62400	594,310,000		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			566,140.00000	56.61400	594,210,000		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			566,040.00000	56.60400	594,110,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			14,760.00000	1.47600	43,140,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			14,660.00000	1.46600	43,040,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			14,560.00000	1.45600	42,940,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			154,430.00000	15.44300	183,130,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call			154,630.00000	15.46300	183,330,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			154,530.00000	15.45300	183,230,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	98
Total for GOVI												0.00	0	98
AL37	On	05/08/2021	Index Future			794.69400	794.69400	792.98200	792.98200			0.00	0	
AL37	On	04/11/2021	Index Future			803.65800	803.65800	801.93000	801.93000			0.00	0	
AL37	On	03/02/2022	Index Future			813.06600	813.06600	811.32000	811.32000			0.00	0	
AL37	On	05/05/2022	Index Future			822.76700	822.76700	821.00000	821.00000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			896.85800	896.85800	893.17600	893.17600			0.00	0	
AL7T	On	04/11/2021	Index Future			906.97400	906.97400	903.25400	903.25400			0.00	0	
AL7T	On	03/02/2022	Index Future			917.59300	917.59300	913.83000	913.83000			0.00	0	
AL7T	On	05/05/2022	Index Future			928.54000	928.54000	924.73400	924.73400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	05/08/2021	Index Future			788.65100	788.65100	785.83100	785.83100			0.00	0	13
ALBI	On	04/11/2021	Index Future			797.54700	797.54700	794.69800	794.69800			0.00	0	
ALBI	On	03/02/2022	Index Future			806.88400	806.88400	804.00300	804.00300			0.00	0	
ALBI	On	05/05/2022	Index Future			816.51100	816.51100	813.59600	813.59600			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	05/08/2021	Index Future			290.95300	290.95300	289.82500	289.82500			0.00	0	5
IGOV	On	04/11/2021	Index Future			294.30600	294.30600	293.16600	293.16600			0.00	0	
IGOV	On	03/02/2022	Index Future			297.82200	297.82200	296.66900	296.66900			0.00	0	
IGOV	On	05/05/2022	Index Future			301.44500	301.44500	300.27800	300.27800			0.00	0	
Total IGOV Future												0.00	0	55
Total For IGOV												0.00	0	55
Total for Index												0.00	0	72
JIBAR	f	On	15/06/2021	Jibar Future		3.70500	96.29500	3.67500	96.32500			0.00	0	
JIBAR	f	On	21/07/2021	Jibar Future		3.71200	96.28800	3.71500	96.28500			0.00	0	
JIBAR	f	On	18/08/2021	Jibar Future		3.76000	96.24000	3.74900	96.25100			0.00	0	
JIBAR	f	On	15/09/2021	Jibar Future		3.78500	96.21500	3.77500	96.22500			0.00	0	30,00
JIBAR	f	On	20/10/2021	Jibar Future		3.86000	96.14000	3.86000	96.14000			0.00	0	
JIBAR	f	On	17/11/2021	Jibar Future		3.89000	96.11000	3.90000	96.10000			0.00	0	
JIBAR	f	On	15/12/2021	Jibar Future		4.03000	95.97000	4.02000	95.98000			0.00	0	
JIBAR	f	On	16/03/2022	Jibar Future		4.27500	95.72500	4.29500	95.70500			0.00	0	
JIBAR	f	On	15/06/2022	Jibar Future		4.59000	95.41000	4.62000	95.38000			0.00	0	4
JIBAR	f	On	21/09/2022	Jibar Future		4.85000	95.15000	4.87000	95.13000			0.00	0	
JIBAR	f	On	21/12/2022	Jibar Future		5.13500	94.86500	5.14500	94.85500			0.00	0	
JIBAR	f	On	15/03/2023	Jibar Future		5.43500	94.56500	5.44500	94.55500			0.00	0	
Total Jibar Future												0.00	0	30,47
Total For JIBAR FUTURE												0.00	0	30,47
Total for Jibar												0.00	0	30,47
5Y STN	On	21/12/2021	Interest Rate Swap			90.69000	90.69000	90.69000	90.69000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :											161,595,014.62	1,987	1,141,32	
ABCPI3	On	07/12/2023	Spot Bond			3.27000	310.27783	3.27000	310.18255			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	101.01460			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF001 On 18/07/2024 Spot Bond					0.00000	101.41494				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.65000	103.87937	9.65000	103.85248				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 01/12/2030 Spot Bond					0.00000	99.89351				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	101.07351				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 14/05/2022 Spot Bond					0.00000	100.56014				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN14 On 11/11/2022 Spot Bond					0.00000	101.09399				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	102.40224				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	100.55829				0.00	0	30,000,00
Total ABFN21 SPOT										0.00	0	30,000,00
Total For ABFN21										0.00	0	30,000,00
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.92813				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.05438				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.53652				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN21 On 17/10/2029 Spot Bond					0.00000	103.65603				0.00	0	750,000,00
Total ABFN26 SPOT										0.00	0	750,000,00
Total For ABFN26										0.00	0	750,000,00
ABFN27 On 29/08/2021 Spot Bond					0.00000	100.03188				0.00	0	350,000,00
Total ABFN27 SPOT										0.00	0	350,000,00
Total For ABFN27										0.00	0	350,000,00
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.55895				0.00	0	110,000,00
Total ABFN28 SPOT										0.00	0	110,000,00
Total For ABFN28										0.00	0	110,000,00
ABFN29 On 29/08/2025 Spot Bond					0.00000	100.66518				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.60358				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2021 Spot Bond					0.00000	100.29439				0.00	0	200,000,00
Total ABFN31 SPOT										0.00	0	200,000,00
Total For ABFN31										0.00	0	200,000,00
ABFN32 On 15/11/2023 Spot Bond					0.00000	100.57269				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN33 On 15/11/2024 Spot Bond					0.00000	101.52753				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN34 On 07/02/2022 Spot Bond					0.00000	100.53412				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN35 On 07/02/2024 Spot Bond					0.00000	100.72691				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN36 On 07/02/2026 Spot Bond					0.00000	100.10616				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN37 On 07/02/2029 Spot Bond					0.00000	101.08410				0.00	0	
Total ABFN37 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 ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.43383				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.14316				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.43542				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.70715				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.97511				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.54890				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.56447				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.57565				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.88169				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.01120				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.01173				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.88014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN51 On 30/03/2026 Spot Bond					0.00000	100.77047				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.86240				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.82081				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.79375				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.13512				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.10157				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.85233				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.39000	3.39000	3.39000	148.45683				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	92.71176	100.00000	92.50835				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.70000	6.70000	6.70000	141.80888				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.84210	100.00000	20.79170				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN61 On 31/01/2025 Spot Bond			2.30000	2.30000	2.30000	151.76947				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.69000	3.69000	3.69000	196.50536				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.52000	4.52000	4.52000	222.52235				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.44000	6.44000	6.44000	103.95039				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.31500	7.31500	7.31500	118.82742				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.94000	104.73170	4.94000	104.71782				0.00	0	78,500,00
Total ABS13 SPOT										0.00	0	78,500,00
Total For ABS13										0.00	0	78,500,00
ABS15 On 11/11/2022 Spot Bond			4.97000	107.06333	4.97000	107.04905				0.00	0	156,700,00
Total ABS15 SPOT										0.00	0	156,700,00
Total For ABS15										0.00	0	156,700,00
ABS16 On 11/11/2025 Spot Bond			6.88000	113.72068	6.88000	113.69978				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.09000	113.03614	8.09000	113.01179				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			5.41000	111.20976	5.41000	111.19363				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.58500	107.01481	7.58500	106.99316				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	11.65097	100.00000	11.62532				0.00	0	
Total ABS7/R186 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 ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.65000	322.16167	1.65000	322.07688				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABS14 On 31/01/2022 Spot Bond			0.79500	172.65462	0.79500	172.61319				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.19000	10.19000	10.19000	105.99021				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.10544				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.07110				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.02840				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.03357				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.61657				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.06792				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.06792				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.09716				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.09716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	156.12637				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	157.49654				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.01295				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.00605				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.98027				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.28696				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.29901				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.28085				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.30697				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.06042				0.00	0	300,000,00
Total AGL01 SPOT										0.00	0	300,000,00
Total For AGL01										0.00	0	300,000,00
AGL02 On 11/04/2024 Spot Bond					0.00000	101.50773				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	99.19932				0.00	100,000,000	100,000,000
Total AGL03 SPOT										0.00	100,000,000	100,000,000
Total For AGL03										0.00	100,000,000	100,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.13049				0.00	3,280,000,000	1,640,000,000
Total AGT01 SPOT										0.00	3,280,000,000	1,640,000,000
Total For AGT01										0.00	3,280,000,000	1,640,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	102.96667				0.00	6,800,000,000	3,400,000,000
Total AGT02 SPOT										0.00	6,800,000,000	3,400,000,000
Total For AGT02										0.00	6,800,000,000	3,400,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.27706				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AGT04 On 27/10/2025 Spot Bond					0.00000	104.46312				0.00	0	0
Total AGT04 SPOT										0.00	0	0
Total For AGT04										0.00	0	0
AHF2A On 18/07/2021 Spot Bond					0.00000	100.53646				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B On 18/07/2021 Spot Bond					0.00000	100.53646				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C On 18/07/2021 Spot Bond					0.00000	100.62445				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A On 18/04/2022 Spot Bond					0.00000	100.52182				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A On 18/04/2022 Spot Bond					0.00000	100.51693				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B On 18/04/2022 Spot Bond					0.00000	100.57074				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B On 18/04/2022 Spot Bond					0.00000	100.62452				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.80021				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.85381				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.15182				0.00	0	40,000,00
Total AHF5A1 SPOT										0.00	0	40,000,00
Total For AHF5A1										0.00	0	40,000,00
AHF5A On 21/08/2023 Spot Bond					0.00000	100.05466				0.00	0	160,000,00
Total AHF5A2 SPOT										0.00	0	160,000,00
Total For AHF5A2										0.00	0	160,000,00
AHF5A On 21/08/2023 Spot Bond			6.13000	110.24490	6.13000	110.22651				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.05790				0.00	0	120,000,00
Total AHF5B1 SPOT										0.00	0	120,000,00
Total For AHF5B1										0.00	0	120,000,00
AHF5C On 21/08/2023 Spot Bond					0.00000	100.06221				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.49326				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.29147				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.49311				0.00	0	60,000,00
Total AHF6A2 SPOT										0.00	0	60,000,00
Total For AHF6A2										0.00	0	60,000,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.05783				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.06213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.09206				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.05353				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.05353				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.06000				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.05838				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.06430				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.06225				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.10059				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.09528				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.86000	109.38974	6.86000	109.36958				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.36000	104.94296	7.36000	104.92202				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR05 On 29/05/2030 Spot Bond			11.43000	92.00505	11.43000	91.97680				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.96000	172.91182	5.96000	172.84639				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.61621				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.39367				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.19113				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.41450				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.67584				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.30346				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.01699				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.01741				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.25170				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.01671				0.00	0	
Total APF15 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 APF15									0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.87000	237.98900	4.87000	237.90564			0.00	0	
Total ASN022 SPOT									0.00	0	
Total For ASN022									0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.88500	214.85977	4.88500	214.78444			0.00	0	
Total ASN037 SPOT									0.00	0	
Total For ASN037									0.00	0	
ASN13: On 31/01/2022 Spot Bond			1.77000	171.52829	1.77000	171.48252			0.00	0	
Total ASN137 SPOT									0.00	0	
Total For ASN137									0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	99.46828			0.00	0	
Total ASN145 SPOT									0.00	0	
Total For ASN145									0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.81500	171.47661	1.81500	171.43065			0.00	0	
Total ASN149 SPOT									0.00	0	
Total For ASN149									0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.43052			0.00	0	
Total ASN150 SPOT									0.00	0	
Total For ASN150									0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	99.87620			0.00	0	
Total ASN152 SPOT									0.00	0	
Total For ASN152									0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.58000	186.12993	4.58000	186.06633			0.00	0	
Total ASN154 SPOT									0.00	0	
Total For ASN154									0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN156 SPOT									0.00	0	
Total For ASN156									0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN157 SPOT									0.00	0	
Total For ASN157									0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN159 SPOT									0.00	0	
Total For ASN159									0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.24612			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	100.09327				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	101.12955				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	101.18655				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.92030				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.92500	107.50781	4.92500	107.46994				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.92529				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20: On 20/06/2022 Spot Bond					0.00000	100.93939				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.03035				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.01835				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.02049				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.91227				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	99.92030				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.18312				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.92827				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.12513				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.02885				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.05768				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.15747				0.00	0	
Total ASN286 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 ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.96677				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.00263				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.28611				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			3.97500	3.97500	3.97500	105.12255				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.98500	4.98500	4.98500	94.85445				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.94896				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.08509				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.24171				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.95618				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.03500	105.99732	5.03500	105.95966				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.01978				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.92524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.98877				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.97681				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.97681				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	99.91213				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.17442				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.95787				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.99397				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.40949				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.09242				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.09242				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.84188				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 20/12/2024 Spot Bond					0.00000	100.96647				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.02035				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.04703				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.95959				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.13142				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	101.20323				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	105.09113				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.91963				0.00	0	180,000,00
Total ASN444 SPOT										0.00	0	180,000,00
Total For ASN444										0.00	0	180,000,00
ASN44 On 17/06/2021 Spot Bond					0.00000	100.91963				0.00	0	180,000,00
Total ASN445 SPOT										0.00	0	180,000,00
Total For ASN445										0.00	0	180,000,00
ASN44 On 22/06/2023 Spot Bond					0.00000	100.89965				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.92876				0.00	0	
Total ASN450 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 ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.21737				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	102.01727				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	105.02064				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.55409				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.55940				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	102.29295				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	101.53233				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	102.93346				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.51245				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.35830				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.41996				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	101.46404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN473 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	102.19382				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN474 On 11/08/2021 Spot Bond					0.00000	100.19964				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.99035				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.18302				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	100.29500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.44994				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.98692				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	99.90406				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	99.87859				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.72427				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 08/09/2021 Spot Bond					0.00000	100.95659				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.95637				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.95637				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.96117				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	103.84496	9.00000	107.81233				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	103.49563	8.18000	107.95066				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.57233	8.36000	103.82192				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.57233	8.36000	103.47370				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.86738	9.10000	102.84210				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.47586	11.05000	103.44512				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.46028	11.00000	103.42969				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.30445	10.50000	103.27525				0.00	0	
Total ASN532 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 ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	103.30445	10.50000	103.27525				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.84997				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.38902				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	99.94570				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	103.33563	10.60000	103.30614				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	100.46543	10.47000	103.26597				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	103.29840	10.55000	103.26874				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.33021				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.48416				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	99.85074				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 24/05/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN57: On 24/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN57: On 24/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN57: On 24/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.10204				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.92527				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.08265				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 08/06/2021 Spot Bond					0.00000	101.37713				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.19513				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	101.09201				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.18685				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	101.35791				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond					0.00000	102.71164				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	
ASN59: On 30/06/2021 Spot Bond					0.00000	101.32516				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59: On 01/07/2021 Spot Bond					0.00000	100.69164				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	101.96162	9.22000	102.87927				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.66870				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.62582				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59: On 16/07/2021 Spot Bond					0.00000	100.50166				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59: On 22/07/2021 Spot Bond					0.00000	100.41599				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.46069				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.50429				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.94507				0.00	0	
Total ASN602 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 ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.39745				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.47350				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.41348				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.34289				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.20835				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 10/08/2021 Spot Bond					0.00000	100.19710				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61 On 11/08/2021 Spot Bond					0.00000	100.83055				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	99.88466				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/08/2021 Spot Bond					0.00000	100.75769				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	100.28671				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 13/08/2021 Spot Bond					0.00000	100.39075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.32695				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	100.10202				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN622 On 19/08/2021 Spot Bond					0.00000	100.28185				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN623 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00
Total ASN624 SPOT										0.00	0	25,000,000.00
Total For ASN624										0.00	0	25,000,000.00
ASN624 On 25/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN625 On 25/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	25,000,000,000	25,000,000.00	
Total ASN626 SPOT										10,000,000,000,000.00	25,000,000,000	25,000,000.00
Total For ASN626										10,000,000,000,000.00	25,000,000,000	25,000,000.00
BAW21 On 24/03/2022 Spot Bond			5.13000	104.91591	5.13000	104.90148				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.56364	9.30000	101.53856				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	102.68379				0.00	0	3,900.00
Total BAW22 SPOT										0.00	0	3,900.00
Total For BAW22										0.00	0	3,900.00
BAW28 On 06/06/2022 Spot Bond					0.00000	101.57221				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.01396				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW30 On 05/12/2021 Spot Bond					0.00000	101.30188				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.77535				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.34000	100.29984	6.34000	100.28274				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.49579				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.27158				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.32927				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	103.02474				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.24071				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	106.50113				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.20227				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			10.80000	10.80000	10.80000	106.90246				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	101.13891				0.00	0	
Total BAYA73 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 BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.11812				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.09572				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.09585				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.11070				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.53205				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.27812				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.25906				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.31553				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.27759				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.31490				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.23997				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.31474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.24077				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.31502				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.27770				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB10 On 30/06/2021 Spot Bond					0.00000	101.46491				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.50133				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.50133				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.50133				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.53891				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.50200				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.81471				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB2(On 30/06/2023 Spot Bond					0.00000	101.57673				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.74500	7.74500	7.74500	102.78390				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.32268				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.66807				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.77766				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.25525				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.13000	108.26527	7.13000	108.24465				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.82867				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	100.74963				0.00	0	130,000,00
Total BGL12 SPOT										0.00	0	130,000,00
Total For BGL12										0.00	0	130,000,00
BGL13 On 20/08/2021 Spot Bond			6.13000	104.36266	6.13000	104.34538				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.71343				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.20192				0.00	0	30,000,00
Total BGL15 SPOT										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL15										0.00	0	30,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.31114				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.54078				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.14926				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.60871				0.00	510,000,000	255,000,00
Total BGT01 SPOT										0.00	510,000,000	255,000,00
Total For BGT01										0.00	510,000,000	255,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.48942				0.00	0	10,100,00
Total BID08 SPOT										0.00	0	10,100,00
Total For BID08										0.00	0	10,100,00
BID09 On 15/11/2021 Spot Bond					0.00000	100.17040				0.00	0	160,000,00
Total BID09 SPOT										0.00	0	160,000,00
Total For BID09										0.00	0	160,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.41209				0.00	0	1,000,000,00
Total BID10 SPOT										0.00	0	1,000,000,00
Total For BID10										0.00	0	1,000,000,00
BID11 On 15/11/2023 Spot Bond			5.87000	108.74493	5.87000	108.72783				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.98716				0.00	0	57,000,00
Total BID12 SPOT										0.00	0	57,000,00
Total For BID12										0.00	0	57,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	101.23633				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.32697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.44068				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.44772				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.75997				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.41900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.67500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.47000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.17566				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.45761				0.00	0	170,000,00
Total BPPF11 SPOT										0.00	0	170,000,00
Total For BPPF11										0.00	0	170,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.43573				0.00	0	80,000,00
Total BPPF13 SPOT										0.00	0	80,000,00
Total For BPPF13										0.00	0	80,000,00
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.09463				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.77134				0.00	0	90,000,00
Total BPPF20 SPOT										0.00	0	90,000,00
Total For BPPF20										0.00	0	90,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.87414				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.60709				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.31338				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.33723				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.58118				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.62564				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.29963				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.31334				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.32526				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.24971				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BWZJ23									0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.90188			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.17622			0.00	250,000,000	300,000,000
Total CBL29 SPOT									0.00	250,000,000	300,000,000
Total For CBL29									0.00	250,000,000	300,000,000
CCT01 On 23/06/2023 Spot Bond			7.24000	115.41281	7.24000	115.39026			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.49000	116.30963	7.49000	116.28613			0.00	0	100,000,000
Total CCT02 SPOT									0.00	0	100,000,000
Total For CCT02									0.00	0	100,000,000
CCT03 On 15/03/2025 Spot Bond			8.12000	111.93816	8.12000	111.91396			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.54000	106.47848	9.54000	105.13404			0.00	0	1,900,000
Total CCT04 SPOT									0.00	0	1,900,000
Total For CCT04									0.00	0	1,900,000
CGR42 On 03/08/2023 Spot Bond					0.00000	100.49775			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.31662			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.49841			0.00	0	
Total CGR45 SPOT									0.00	0	
Total For CGR45									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.94011			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.93545			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.70279				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.74584				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	103.98926				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	161.71800	3.14000	161.58840				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.74000	1.74000	1.74000	161.67540				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	110.93552	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	100.68139				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.90000	111.10438	6.90000	111.08389				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	112.80903	8.70700	120.00800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	100.40389				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.49588				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.70175				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.86970	10.98000	100.84040				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.37200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	118.45250	6.50000	115.39900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 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	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.00261				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.17822				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.17673				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.68000	99.96889	5.68000	99.98444				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.74000	171.56275	1.74000	171.51713				0.00	0	
Total CLN452 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 CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.00000	138.20640	5.00000	138.15740				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.44000	136.12676	5.44000	136.07690				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.96600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.13078				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.08293				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.18565				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.33000	104.85250	6.33000	104.83475				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.52629				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.08849				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.30401				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.11038				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	98.17400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	69.32586	100.00000	69.17074				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 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	
CLN480 On 02/12/2021 Spot Bond					0.00000	100.23728				0.00	0	150,000,00
Total CLN484 SPOT										0.00	0	150,000,00
Total For CLN484										0.00	0	150,000,00
CLN484 On 02/12/2021 Spot Bond			5.82500	101.75082	5.82500	101.73477				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	105.96507	10.16000	106.86800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.13000	106.33832	6.13000	106.32059				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.29634				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.17281				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	99.90501				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.53000	112.53750	6.53000	112.51785				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.94934				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN50 On 11/10/2022 Spot Bond					0.00000	100.71924				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.76005				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.13743				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.15281				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.41335				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.23876				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.49023				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	101.91992	9.96000	101.89300				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	100.69628	10.01000	100.66942				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	103.85936	9.60000	104.15407				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	101.15593				0.00	0	
Total CLN520 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 CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.97141				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.92477	9.20000	101.89986				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.32610				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.91912				0.00	0	120,000,00
Total CLN526 SPOT										0.00	0	120,000,00
Total For CLN526										0.00	0	120,000,00
CLN526 On 21/02/2024 Spot Bond					0.00000	101.43989				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.81187				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.23448				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	101.15593				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.08862				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.60004				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.97000	108.32829	8.97000	108.30203				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.35536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.45651				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.68311				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	137.03400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	99.91064				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	101.87104				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			8.44000	109.15761	8.44000	109.13269				0.00	0	8,200,00
Total CLN544 SPOT										0.00	0	8,200,00
Total For CLN544										0.00	0	8,200,00
CLN545 On 29/03/2025 Spot Bond			8.49000	106.65402	8.49000	106.62994				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 12/11/2025 Spot Bond			8.58000	106.13573	8.58000	106.11150				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 18/04/2028 Spot Bond					0.00000	304.18091				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN549 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN556 On 15/11/2023 Spot Bond					0.00000	100.13395				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.20371				0.00	0	90,000,00
Total CLN557 SPOT										0.00	0	90,000,00
Total For CLN557										0.00	0	90,000,00
CLN558 On 24/11/2024 Spot Bond					0.00000	100.01464				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.75630				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	116.33200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.22899				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.19598	10.19000	100.24518				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.44000	106.66570	8.44000	106.64173				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.24168				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.05295				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.52767				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.84918				0.00	0	
Total CLN567 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 CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.21574				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.67000	105.13556	8.67000	105.11132				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.21426				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.21688				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.12145				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.19159				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.57541				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.82057				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN580 On 10/05/2024 Spot Bond					0.00000	100.23758				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	99.91630				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.31209				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.52182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	99.91867				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.69901				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.20900				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.01470				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.06736				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.19901				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.05491				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.42000	143.21584	3.42000	114.96800				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.01439				0.00	100,000,000	50,000,000
Total CLN593 SPOT										0.00	100,000,000	50,000,000
Total For CLN593										0.00	100,000,000	50,000,000
CLN593 On 27/06/2022 Spot Bond					0.00000	100.86192				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.01439				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.02435				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.77390				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.10095				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.06736				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.06736				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
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	102.61072				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.29020				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.19330				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.40607				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.59517				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.01441				0.00	0	
Total CLN608 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 CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.64921	9.32000	100.62417				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.48075				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.20011				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.21228				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.01392				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.25940				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.85316				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	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.65948				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.74250				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.22450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.40095				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.39954				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.48557				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 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	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.46437				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.14000	107.45694	6.14000	107.43899				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.10708				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.82762				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.98500	63.59241	11.98500	84.97958				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.10695				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.14000	103.73397	9.14000	103.70836				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 19/08/2025 Spot Bond					0.00000	100.10660				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.06070				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.93056				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.23365				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.54575				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.05455				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.10612				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.24808				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.18802				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.11577				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.52479				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.05487				0.00	0	
Total CLN644 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 CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.04692				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.41283				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.04877				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.10612				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.29418				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.10612				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.08502				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.10612				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.08300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.21737				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.91333				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.73470				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.61400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	112.27000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	133.37200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.23212				0.00	0	230,000,00
Total CLN665 SPOT										0.00	0	230,000,00
Total For CLN665										0.00	0	230,000,00
CLN665 On 02/04/2026 Spot Bond					0.00000	100.92732				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.12733				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.97358				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.98686				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.96915				0.00	0	100,000,00
Total CLN670 SPOT										0.00	0	100,000,00
Total For CLN670										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67 On 19/08/2025 Spot Bond					0.00000	100.11738				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	101.17213				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.04797	142.83457	4.04797	116.03970				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.04797	142.83457	4.04797	116.04045				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	101.31858				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.11979				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.12621				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 02/06/2021 Spot Bond					0.00000	102.22210				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.00254				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.61996				0.00	0	120,000,00
Total CLN680 SPOT										0.00	0	120,000,00
Total For CLN680										0.00	0	120,000,00
CLN68 On 19/08/2025 Spot Bond					0.00000	100.12188				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.11628				0.00	0	70,000,00
Total CLN682 SPOT										0.00	0	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN682										0.00	0	70,000,00
CLN682 On 21/06/2023 Spot Bond					0.00000	100.95791				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.98542				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.20857				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.17432				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.17407				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.02832				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.87533				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.02839				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.16815				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	100.88676				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	93.37638				0.00	0	470,000,00
Total CLN696 SPOT										0.00	0	470,000,00
Total For CLN696										0.00	0	470,000,00
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.94658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	84.38074				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.80189				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.17104				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.19505				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.81333				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.11914				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.70138				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.52964				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.90285				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.12942				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.12779				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN709 On 26/08/2025 Spot Bond					0.00000	101.00409				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.93680				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.18553				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	101.02541				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.17734				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.01096				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.01096				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.01096				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	81.95342				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.82206				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.01508				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	80.92852				0.00	0	
Total CLN720 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 CLN720										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.25788				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	101.13893				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.98388				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.92679				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.92679				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.92679				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.94397				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.94397				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.94397				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.54266				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.60772				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.26338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.03558				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.23193				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	95.14635				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.81306				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.85071				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	102.55600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.70490				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.10451				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.64818				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.39428				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN744 On 31/01/2030 Spot Bond					0.00000	100.25266				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.34728				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.23553				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.20671				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.13729				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.74500	102.80525	7.74500	102.78390				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.12921				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.53000	108.31192	7.53000	108.28992				0.00	0	100,000,00
Total COJ05 SPOT										0.00	0	100,000,00
Total For COJ05										0.00	0	100,000,00
COJ08 On 22/06/2026 Spot Bond			9.59000	112.21782	9.59000	112.18895				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.31000	115.24293	6.31000	115.22327				0.00	0	18,900,000,00
Total COJG01 SPOT										0.00	0	18,900,000,00
Total For COJG01										0.00	0	18,900,000,00
COT01 On 03/04/2023 Spot Bond			6.96500	104.97664	6.96500	104.95700				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.00000	102.42703	10.00000	102.39972				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.09000	96.62921	10.09000	96.60308				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.33000	9.33000	9.33000	110.34353				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.12199				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.02833				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.99660				0.00	0	130,000,00
Total DENG87 SPOT										0.00	0	130,000,00
Total For DENG87										0.00	0	130,000,00
DENG8 On 28/09/2023 Spot Bond					0.00000	101.77590				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.91682				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.46464				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.21988				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.03724				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.93637				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.23601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.37402				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.05363				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.99262				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.84000	8.84000	8.84000	104.88566				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.53644				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.05844				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.08000	104.11611	6.08000	104.09884				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.43000	108.25378	6.43000	108.23485				0.00	0	216,032,20
Total DV23 SPOT										0.00	0	216,032,20
Total For DV23										0.00	0	216,032,20
DV23/R On 27/02/2023 Spot Bond			100.00000	33.83070	100.00000	33.75499				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	33.83070	100.00000	33.75499				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.00000	111.75101	6.00000	111.73276				0.00	0	100,00
Total DV24 SPOT										0.00	0	100,00
Total For DV24										0.00	0	100,00
DV24/R On 18/02/2024 Spot Bond			9.69000	102.56797	9.69000	102.54116				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.56797	9.69000	102.54116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.42000	96.01030	11.42000	95.98085				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	102.67540	10.10000	102.64746				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.67540	10.10000	102.64746				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	99.91594				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.60692				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.35090				0.00	0	1,500,000,0€
Total DVF22B SPOT										0.00	0	1,500,000,0€
Total For DVF22B										0.00	0	1,500,000,0€
DVF22c On 24/10/2022 Spot Bond					0.00000	100.61035				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.95004				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.45107				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.74459				0.00	400,000,000	400,000,0€
Total DVF26 SPOT										0.00	400,000,000	400,000,0€
Total For DVF26										0.00	400,000,000	400,000,0€
DVF27 On 02/04/2029 Spot Bond					0.00000	99.18902				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.92842				0.00	0	
Total DVFB21 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 DVFB21										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	97.53720				0.00	410,000,000	410,000,000
Total DVFB25 SPOT										0.00	410,000,000	410,000,000
Total For DVFB25										0.00	410,000,000	410,000,000
DVFB25 On 31/05/2026 Spot Bond					0.00000	100.34170				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2023 Spot Bond					0.00000	100.34503				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	95.56554				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.36458				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.06275				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	100.06591				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.37500	105.89954	4.37500	105.88695				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.53500	105.17927	5.53500	105.16367				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.44000	110.82296	6.44000	110.80387				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.13000	106.44747	5.13000	106.40961				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.92500	95.35565	4.92500	95.32206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	133.90010	2.25000	133.86263				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.75000	144.00099	3.85000	143.05867				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.86200	129.53683	3.86200	129.49511				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.90500	126.91697	3.90500	126.87574				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.77000	108.45389	4.77000	108.41619				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.89500	97.37591	4.89500	97.34167				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	133.90010	2.25000	133.86263				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	145.93878				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	143.60661				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	110.81118				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	109.88920				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	110.10528				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	108.44889				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	100.74012				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	102.02211				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.00838				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	97.59005				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			709,500,000,000.00	7,095,000,000	7,095,000,000	
Total ELN014 SPOT									19,500,000,000,000.00	7,095,000,000	7,095,000,000	
Total For ELN014									19,500,000,000,000.00	7,095,000,000	7,095,000,000	
EMM03 On 04/05/2024 Spot Bond			9.16000	102.83850	9.16000	102.81348			0.00	0	18,100,000,000	
Total EMM03 SPOT									0.00	0	18,100,000,000	
Total For EMM03									0.00	0	18,100,000,000	
EMM04 On 16/05/2028 Spot Bond			11.02000	11.02000	11.02000	94.86984			0.00	0		
Total EMM04 SPOT									0.00	0		
Total For EMM04									0.00	0		
EMM05 On 17/04/2029 Spot Bond			11.37000	11.37000	11.37000	98.89982			0.00	0	666,666,666	
Total EMM05 SPOT									0.00	0	666,666,666	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.24000	107.68879	9.24000	106.09213				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.24000	9.24000	9.24000	107.12076				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.54500	11.54500	11.54500	81.38432				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.53500	10.53500	10.53500	105.06919				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.54500	11.54500	11.54500	99.68304				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	99.96029				0.00	0	220,000,00
Total EPF014 SPOT										0.00	0	220,000,00
Total For EPF014										0.00	0	220,000,00
EPF015 On 04/06/2023 Spot Bond					0.00000	99.84900				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	101.09494				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.12693				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.07271				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.08513				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.26436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.88028				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.22538				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4i On 12/03/2022 Spot Bond					0.00000	101.07089				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00i On 03/06/2022 Spot Bond					0.00000	99.87881				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00i On 03/06/2024 Spot Bond					0.00000	99.87510				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00i On 16/04/2025 Spot Bond					0.00000	100.58060				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00i On 10/09/2023 Spot Bond					0.00000	101.19436				0.00	0	30,000,00
Total EQT005 SPOT										0.00	0	30,000,00
Total For EQT005										0.00	0	30,000,00
EQT00i On 30/10/2023 Spot Bond					0.00000	100.38703				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.12007				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.11462				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.12873				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3C On 17/08/2022 Spot Bond					0.00000	100.11570				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.12111				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.11293				0.00	0	107,000,00
Total ERSA26 SPOT										0.00	0	107,000,00
Total For ERSA26										0.00	0	107,000,00
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.11029				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.12652				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.79000	109.92143	5.79000	109.90410				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	103.31544	10.00000	103.28759				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.31000	99.33496	8.31000	99.31286				0.00	0	3,807,600,00
Total ES26 SPOT										0.00	0	3,807,600,00
Total For ES26										0.00	0	3,807,600,00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.14252	7.85000	101.12124				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.24000	76.83349	11.29500	76.51435				0.00	0	2,291,243,00
Total ES33 SPOT										0.00	0	2,291,243,00
Total For ES33										0.00	0	2,291,243,00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.45097	7.50000	101.43067				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.80500	75.24881	11.80500	75.22523			132,216,000,000,000.00		11,200,000,000	9,186,769,70
Total ES42 SPOT									132,216,000,000,000.00		11,200,000,000	9,186,769,70

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 For ES42									12,216,000,000,000.00	11,200,000,000	9,186,769,70
ES42/R On 25/04/2042 Spot Bond			8.50000	100.70756	8.50000	100.68466			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	101.14552			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.18538			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.01977			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.13993			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.02309			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.11862			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.12398			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.40238			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.90536			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.08340			0.00	0	
Total FIFC36 SPOT									0.00	0	
Total For FIFC36									0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.41226			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.03000	5.03000	5.03000	104.88437				0.00	0	50,000,00
Total FRB14 SPOT										0.00	0	50,000,00
Total For FRB14										0.00	0	50,000,00
FRB17 On 08/01/2022 Spot Bond					0.00000	102.27678				0.00	0	100,000,00
Total FRB17 SPOT										0.00	0	100,000,00
Total For FRB17										0.00	0	100,000,00
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.18497				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.81098				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.02965				0.00	0	400,000,00
Total FRB23 SPOT										0.00	0	400,000,00
Total For FRB23										0.00	0	400,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	102.93957				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.53713				0.00	0	3,730,000,00
Total FRB25 SPOT										0.00	0	3,730,000,00
Total For FRB25										0.00	0	3,730,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.39690				0.00	0	60,000,00
Total FRB26 SPOT										0.00	0	60,000,00
Total For FRB26										0.00	0	60,000,00
FRB27 On 03/06/2026 Spot Bond			8.94000	109.83642	8.94000	109.81003				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.56723				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB29 On 19/04/2026 Spot Bond					0.00000	101.17513				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.14000	100.87096	8.14000	100.84898				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.80000	172.64883	0.80000	172.60736				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.81000	320.96254	1.81000	320.87669				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.26500	2.26500	2.26500	151.95594				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.64000	197.17376	3.64000	197.11133				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.92000	3.92000	3.92000	105.53510				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	213.02976				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.41000	87.45914	5.41000	87.42731				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.18000	92.38699	5.18000	92.35380				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.46000	6.46000	6.46000	80.60948				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.54000	6.54000	6.54000	79.80812				0.00	0	
Total FRBZ03 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 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			3.60000	3.60000	3.60000	145.02894				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	94.55644				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			1.85000	171.43644	1.85000	171.39034				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.71000	170.45449	2.71000	170.40464				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.23463				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.11172				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.31180				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 20/06/2021 Spot Bond					0.00000	101.44817				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond					0.00000	102.10343				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.40387				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.01861				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.05514				0.00	0	70,000,00
Total FRC279 SPOT										0.00	0	70,000,00
Total For FRC279										0.00	0	70,000,00
FRC279 On 20/12/2023 Spot Bond					0.00000	101.11434				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	111.09925				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.29121				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.02677				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	109.14549				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond					0.00000	100.97169				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(O)n 20/06/2022 Spot Bond					0.00000	102.19776				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.17233				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.17531				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	101.28603				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	102.48724				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	102.64992				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	101.65280				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	100.35307				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	99.97376				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	103.28732				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	100.95103				0.00	0	
Total FRC309 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.09363				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	101.20018				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	99.76069				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	101.19496				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.40927				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	98.76309				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	101.20001				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.22759				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.10549				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.72047				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	102.23940				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.77226				0.00	0	50,000.00

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 FRC327 SPOT										0.00	0	50,000,00
Total For FRC327										0.00	0	50,000,00
FRC327 On 27/12/2022 Spot Bond					0.00000	99.97260				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.27925				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.58776				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	102.04957				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	101.24565				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.27540				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.20155				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.69352				0.00	0	92,000,00
Total FRC339 SPOT										0.00	0	92,000,00
Total For FRC339										0.00	0	92,000,00
FRC339 On 20/02/2024 Spot Bond					0.00000	100.59866				0.00	0	100,000,00
Total FRC340 SPOT										0.00	0	100,000,00
Total For FRC340										0.00	0	100,000,00
FRC340 On 20/12/2024 Spot Bond					0.00000	101.41982				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.10856				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34: On 21/12/2027 Spot Bond					0.00000	100.99398				0.00	0	100,000,00
Total FRC343 SPOT										0.00	0	100,000,00
Total For FRC343										0.00	0	100,000,00
FRC34: On 15/10/2022 Spot Bond					0.00000	100.63121				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	100.32531				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.28909				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.47777				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.46148				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.43774				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2021 Spot Bond					0.00000	100.39723				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.48427				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.91022				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.44450				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2021 Spot Bond					0.00000	100.87175				0.00	0	
Total FRC354 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 FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.44518				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.43488				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.44035				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.31913				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.55020				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.42406				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.41865				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.83702				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.20047				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.85618				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.90223				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.30934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				050,000,000,000,000.00	10,500,000,000	10,500,000,00
Total FRC367 SPOT										10,000,000,000,000.00	10,500,000,000	10,500,000,00
Total For FRC367										10,000,000,000,000.00	10,500,000,000	10,500,000,00
FRC66 On 31/01/2022 Spot Bond			2.49000	2.49000	2.49000	170.65584				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.43000	2.43000	2.43000	170.72446				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.41000	2.41000	2.41000	170.74735				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.48000	99.84099	4.48000	99.80720				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.82500	108.90358	4.82500	108.86551				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.58304				0.00	0	66,000,00
Total FRJ022 SPOT										0.00	0	66,000,00
Total For FRJ022										0.00	0	66,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.18638				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.81095				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.53033				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.18727				0.00	0	700,000,00
Total FRJ24 SPOT										0.00	0	700,000,00
Total For FRJ24										0.00	0	700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.41374				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.17382				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.86906				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.70906				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.36800	4.36800	4.36800	96.02065				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.74500	4.74500	4.74500	109.99769				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.93038				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.43821				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.88500	108.06354	4.88500	108.02556				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.82000	216.21361	4.82000	216.13816				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.02500	106.13357	5.02500	106.09589				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	215.51207				0.00	0	
Total FRS112 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 FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.15000	147.36672	3.15000	147.32187				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	126.11937	3.70500	126.07909				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.82500	108.90358	4.82500	108.86551				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.97000	213.10499	4.97000	213.02976				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.02000	212.08090	5.02000	212.00579				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.68000	120.13289	2.68000	149.76203				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.05000	211.46935	5.05000	211.39428				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.02500	106.13357	5.02500	106.09589				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.39000	188.30408	4.39000	188.24070				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.77500	96.47758	5.77500	96.44138				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.28000	189.57604	4.28000	189.51278				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			4.34000	188.88103	4.34000	188.81771				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.56000	201.39596	5.56000	201.32172				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.72500	97.08713	5.72500	97.05082				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.02500	5.02500	5.02500	106.09589				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.00500	104.70704	5.00500	106.36899				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.15000	191.09192	4.15000	191.02883				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.33000	205.86432	5.33000	205.78970				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.28000	189.57604	4.28000	189.51278				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.28000	189.57604	4.28000	189.51278				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.57000	186.24365	4.57000	186.18005				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.45000	145.83415	3.45000	145.78858				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.55000	171.78132	1.55000	171.73651				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS14(On 31/03/2028 Spot Bond			4.63000	185.56257	4.63000	185.49890				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.67000	185.11009	4.67000	185.04638				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.42000	145.98658	3.42000	145.94107				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.14500	191.15050	4.14500	191.08740				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.68000	4.68000	4.68000	184.93345				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16(On 06/06/2025 Spot Bond					0.00000	19.85447				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	5.68502				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.57843				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.63670				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	101.05810				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.95945				0.00	0	
Total FRS182 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 FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	155.52171				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	171.07671				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	144.00232				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	159.62056				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	38.52007				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.27665				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.31728				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.20555				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	99.98556				0.00	200,000,000	50,000,000
Total FRS201 SPOT										0.00	200,000,000	50,000,000
Total For FRS201										0.00	200,000,000	50,000,000
FRS20 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	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.63916				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.10282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS210 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	100.85643				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	101.39889				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	100.99398				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS227 On 31/07/2022 Spot Bond					0.00000	100.66764				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.17985				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	101.29808				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	109.26765				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	104.99130				0.00	0	
Total FRS239 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 FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	103.30308				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.58006				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.93742				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	99.91991				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.64999				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.90771				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.31913				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.31981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 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	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.31777				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	101.15587				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	96.43438				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	101.99679				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.45346				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.11308				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.91000	1.91000	1.91000	320.12946				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.65000	322.16167	1.65000	322.07688				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.65000	1.65000	1.65000	322.07688				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.79000	172.66043	0.79000	172.61902				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.79000	172.66043	0.79000	172.61902				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.32180				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.72500	101.81861	4.72500	101.78328				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.34000	71.19170	4.34000	107.42279				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.57000	2.57000	2.57000	150.33992				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	148.87401				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.71000	2.71000	2.71000	314.23020				0.00	0	
Total FRS90 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 FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.91000	4.91000	4.91000	106.54881			0.00	0	301,800,00
Total FRX23 SPOT									0.00	0	301,800,00
Total For FRX23									0.00	0	301,800,00
FRX24 On 10/12/2024 Spot Bond			6.19000	119.22942	6.19000	119.20946			0.00	0	190,000,00
Total FRX24 SPOT									0.00	0	190,000,00
Total For FRX24									0.00	0	190,000,00
FRX25 On 26/07/2025 Spot Bond			6.74000	113.99616	6.74000	113.97529			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.51000	110.04544	7.51000	110.02328			0.00	0	823,019,20
Total FRX26 SPOT									0.00	0	823,019,20
Total For FRX26									0.00	0	823,019,20
FRX27 On 07/03/2027 Spot Bond			7.54000	114.42925	7.54000	114.40625		2,262,000,000,000.00		300,000,000	303,100,00
Total FRX27 SPOT								2,262,000,000,000.00		300,000,000	303,100,00
Total For FRX27								2,262,000,000,000.00		300,000,000	303,100,00
FRX28 On 26/07/2028 Spot Bond			7.75000	116.18303	7.75000	116.15864			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.98500	107.61719	8.98500	107.59107			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.10000	104.98862	9.10000	104.96281			0.00	0	1,000,00
Total FRX31 SPOT									0.00	0	1,000,00
Total For FRX31									0.00	0	1,000,00
FRX32 On 31/03/2032 Spot Bond			9.22500	110.34459	9.22500	110.31741			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.91000	76.33586	10.91000	76.31371			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.93029			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.33197			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.01880				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.01156				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.01537				0.00	0	98,776,77
Total FS7A2 SPOT										0.00	0	98,776,77
Total For FS7A2										0.00	0	98,776,77
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.01768				0.00	0	100,000,00
Total FS7A3 SPOT										0.00	0	100,000,00
Total For FS7A3										0.00	0	100,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.01836				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.49529				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.92380				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	99.99994				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.06267				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.99991				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.52000	113.87746	3.52000	113.84172				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.98817				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.28271				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.61148				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.98000	110.24142	5.98000	110.22367				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.61766				0.00	0	161,000,00
Total GRT19 SPOT										0.00	0	161,000,00
Total For GRT19										0.00	0	161,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.53755				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.89000	103.59600	8.89000	103.57139				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.55829				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.59405				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.04164				0.00	0	
Total GRT24G 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 GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.43356				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.99005				0.00	0	2,900,00
Total GRT26G SPOT										0.00	0	2,900,00
Total For GRT26G										0.00	0	2,900,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.56251				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.99506				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.03656				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.50035				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.96101				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.92831				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.83087				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.08419				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.13100				0.00	0	105,000,00
Total GRT36 SPOT										0.00	0	105,000,00
Total For GRT36										0.00	0	105,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.80372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.36750				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.88233				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	98.89951				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.02205				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.07145				0.00	0	100,000,0€
Total GRT45 SPOT										0.00	0	100,000,0€
Total For GRT45										0.00	0	100,000,0€
GRT46 On 24/06/2021 Spot Bond					0.00000	100.94516				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.48117				0.00	0	50,000,0€
Total GRT47 SPOT										0.00	0	50,000,0€
Total For GRT47										0.00	0	50,000,0€
GRT48 On 22/04/2026 Spot Bond					0.00000	100.52062				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.48611				0.00	0	120,000,0€
Total H10T1 SPOT										0.00	0	120,000,0€
Total For H10T1										0.00	0	120,000,0€
H10T2 On 30/09/2022 Spot Bond					0.00000	100.82873				0.00	0	170,000,0€
Total H10T2 SPOT										0.00	0	170,000,0€
Total For H10T2										0.00	0	170,000,0€
H10T3 On 28/10/2021 Spot Bond					0.00000	100.73778				0.00	0	130,000,0€
Total H10T3 SPOT										0.00	0	130,000,0€
Total For H10T3										0.00	0	130,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T4 On 23/02/2023 Spot Bond					0.00000	100.75697				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.71729				0.00	0	90,000,00
Total H12T1 SPOT										0.00	0	90,000,00
Total For H12T1										0.00	0	90,000,00
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.19867				0.00	0	160,000,00
Total HC5T4 SPOT										0.00	0	160,000,00
Total For HC5T4										0.00	0	160,000,00
HILB07 On 11/07/2021 Spot Bond					0.00000	100.52715				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.11323				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.27703				0.00	0	200,00
Total HILB09 SPOT										0.00	0	200,00
Total For HILB09										0.00	0	200,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.69376				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.31984				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.18186				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.17894				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.85919				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.80662				0.00	0	
Total HPF12 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 HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.79168				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.25000	317.69403	2.25000	317.60527				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.60000	2.60000	2.60000	322.68896				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.03500	104.41973	10.03500	104.39148				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.81000	77.73370	4.81000	99.43724				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.39500	88.45245	11.39500	88.42538				0.00	0	8,353,500,00
Total HWAY34 SPOT										0.00	0	8,353,500,00
Total For HWAY34										0.00	0	8,353,500,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.97010	100.00000	11.94332				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.43500	87.74795	11.43500	87.72100				0.00	0	5,024,800,00
Total HWAY35 SPOT										0.00	0	5,024,800,00
Total For HWAY35										0.00	0	5,024,800,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.96895	100.00000	11.94217				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	100.70581				0.00	0	15,198,000,00
Total HWF11 SPOT										0.00	0	15,198,000,00
Total For HWF11										0.00	0	15,198,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.51200				0.00	0	130,000,00
Total HWF12 SPOT										0.00	0	130,000,00
Total For HWF12										0.00	0	130,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	99.96063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			1.98000	153.52616	2.00000	153.37649				142,092,918,000,000.00	71,764,100,000	424,941,287,80
Total I2025 SPOT										12,092,918,000,000.00	71,764,100,000	424,941,287,80
Total For I2025										12,092,918,000,000.00	71,764,100,000	424,941,287,80
I2029 On 31/03/2029 Spot Bond			3.05000	112.34210	3.05000	112.30830				172,109,060,000,000.00	56,429,200,000	147,032,014,40
Total I2029 SPOT										172,109,060,000,000.00	56,429,200,000	147,032,014,40
Total For I2029										172,109,060,000,000.00	56,429,200,000	147,032,014,40
I2033 On 28/02/2033 Spot Bond			3.98000	105.03707	3.98000	105.00291				300,189,717,756,000.00	75,424,552,200	172,896,823,80
Total I2033 SPOT										10,189,717,756,000.00	75,424,552,200	172,896,823,80
Total For I2033										10,189,717,756,000.00	75,424,552,200	172,896,823,80
I2038 On 31/01/2038 Spot Bond			4.10000	119.70044	4.12500	119.26795				644,455,688,220,000.00	157,184,314,200	410,022,233,80
Total I2038 SPOT										14,455,688,220,000.00	157,184,314,200	410,022,233,80
Total For I2038										14,455,688,220,000.00	157,184,314,200	410,022,233,80
I2046 On 31/03/2046 Spot Bond			4.15000	107.69253	4.15000	107.65697				41,500,000,000.00	10,000,000	293,485,278,00
Total I2046 SPOT										41,500,000,000.00	10,000,000	293,485,278,00
Total For I2046										41,500,000,000.00	10,000,000	293,485,278,00
I2050 On 31/12/2050 Spot Bond			4.11000	112.07669	4.18000	110.58480				608,020,659,000,000.00	147,936,900,000	282,927,664,20
Total I2050 SPOT										18,020,659,000,000.00	147,936,900,000	282,927,664,20
Total For I2050										18,020,659,000,000.00	147,936,900,000	282,927,664,20
IBL101 On 24/05/2022 Spot Bond			5.84500	5.84500	5.84500	103.10987				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.63327				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.37000	316.80996	2.37000	316.72039				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.16195				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL115 On 21/05/2023 Spot Bond					0.00000	100.05172				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.11315				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.45116				0.00	0	200,000,00
Total IBL123 SPOT										0.00	0	200,000,00
Total For IBL123										0.00	0	200,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.15441				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.60816				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.02183				0.00	0	118,000,00
Total IBL129 SPOT										0.00	0	118,000,00
Total For IBL129										0.00	0	118,000,00
IBL130 On 22/07/2022 Spot Bond					0.00000	100.57273				0.00	0	123,000,00
Total IBL130 SPOT										0.00	0	123,000,00
Total For IBL130										0.00	0	123,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	100.19676				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.20852				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.65540				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.01382				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.01292				0.00	0	
Total IBL136 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 IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.19254				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.13194				0.00	200,000,000	50,000,000
Total IBL138 SPOT										0.00	200,000,000	50,000,000
Total For IBL138										0.00	200,000,000	50,000,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.01599				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.01562				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.96829				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.77390				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.99995				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.04407				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.07781				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.44832				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.42373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.43753				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.21113				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.26368				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.13556				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.56544				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.58556				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.34678				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.17112				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.09365				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.09709				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL169 On 19/08/2021 Spot Bond					0.00000	100.18315				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.87000	0.87000	0.87000	172.52575				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.50000	112.01000	6.50000	111.99020			1,885,000,000,000.00		290,000,000	290,000,000
Total IBL60 SPOT									1,885,000,000,000.00		290,000,000	290,000,000
Total For IBL60									1,885,000,000,000.00		290,000,000	290,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	100.43788				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.19000	172.19677	1.19000	172.15356				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.92000	107.32411	4.92000	107.30994				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	99.98336				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.42113				0.00	4,000,000,000	2,000,000,000
Total IBL95 SPOT										0.00	4,000,000,000	2,000,000,000
Total For IBL95										0.00	4,000,000,000	2,000,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.85799				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.14000	104.26573	8.14000	104.24312				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.92000	108.31433	9.92000	108.55674				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.20323				0.00	0	
Total IDCG10 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 IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.71000	114.11431	8.71000	114.08758				0.00	0	1,300,00
Total IDCG11 SPOT										0.00	0	1,300,00
Total For IDCG11										0.00	0	1,300,00
IDCG12 On 26/04/2023 Spot Bond					0.00000	99.44932				0.00	0	70,000,00
Total IDCG13 SPOT										0.00	0	70,000,00
Total For IDCG13										0.00	0	70,000,00
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.18096				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.03005				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.64817				0.00	0	6,900,00
Total IDCG16 SPOT										0.00	0	6,900,00
Total For IDCG16										0.00	0	6,900,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.22544				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.01434				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.56332				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.93741				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.42916				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.50411				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.04678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.59000	107.44665	7.59000	107.42466				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.97870				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.68486				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.75496				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.77784				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.32363				0.00	100,000,000	50,000,000
Total INLV07 SPOT										0.00	100,000,000	50,000,000
Total For INLV07										0.00	100,000,000	50,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	102.51272				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	60,000,000,000	
Total INLV09 SPOT									10,000,000,000,000.00	50,000,000,000	60,000,000,000	
Total For INLV09									10,000,000,000,000.00	50,000,000,000	60,000,000,000	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.06404				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.94260				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF19 On 22/12/2022 Spot Bond					0.00000	100.95978				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.73072				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.37878				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.30093				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.59543				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.22543				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.22927				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.89704				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.31737				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.82475				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.10531				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.08525				0.00	0	
Total IPFC34 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 IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.51622				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	100.87144	2.75000	100.86383				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.04000	180.98390	5.04000	180.91983				0.00	0	48,283,20
Total IV019 SPOT										0.00	0	48,283,20
Total For IV019										0.00	0	48,283,20
IV035 On 07/04/2022 Spot Bond					0.00000	103.76123				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.10016				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.38045				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.29000	3.29000	3.29000	169.74544				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.36388				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.86000	103.18526	7.86000	103.16363				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.31668				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.86500	7.86500	7.86500	102.28283				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.54106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.78500	171.51105	1.78500	171.46524				0.00	0	900,000,00
Total IV045 SPOT										0.00	0	900,000,00
Total For IV045										0.00	0	900,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	103.49553				0.00	100,000,000	1,218,500,00
Total IV046 SPOT										0.00	100,000,000	1,218,500,00
Total For IV046										0.00	100,000,000	1,218,500,00
IV050 On 26/06/2024 Spot Bond					0.00000	104.21183				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.94000	182.08862	4.94000	182.02466				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.85166				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.03000	102.84141	11.03000	102.81088				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.34500	107.35617	6.34500	107.33774				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.94421				0.00	100,000,000	50,000,00
Total IVC097 SPOT										0.00	100,000,000	50,000,00
Total For IVC097										0.00	100,000,000	50,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	100.96750				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.95197				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.16010				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2022 Spot Bond					0.00000	100.14452				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.48611				0.00	0	170,000,00
Total IVC135 SPOT										0.00	0	170,000,00
Total For IVC135										0.00	0	170,000,00
IVC136 On 22/08/2021 Spot Bond					0.00000	100.19770				0.00	0	320,000,00
Total IVC136 SPOT										0.00	0	320,000,00
Total For IVC136										0.00	0	320,000,00
IVC137 On 29/08/2021 Spot Bond					0.00000	99.90654				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.05603				0.00	0	220,000,00
Total IVC140 SPOT										0.00	0	220,000,00
Total For IVC140										0.00	0	220,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	99.87392				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.68326				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.40916				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.90802				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.45827				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.42148				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.45031				0.00	0	
Total IVC152 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 IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.40870				0.00	0	197,000,00
Total IVC159 SPOT										0.00	0	197,000,00
Total For IVC159										0.00	0	197,000,00
IVC163 On 17/03/2022 Spot Bond					0.00000	101.08296				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.94181				0.00	0	180,000,00
Total IVC165 SPOT										0.00	0	180,000,00
Total For IVC165										0.00	0	180,000,00
IVC173 On 17/07/2021 Spot Bond					0.00000	100.61957				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.22548				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.81219				0.00	0	100,000,00
Total IVC177 SPOT										0.00	0	100,000,00
Total For IVC177										0.00	0	100,000,00
IVC178 On 09/07/2023 Spot Bond					0.00000	100.75631				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.19587				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.19682				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.16589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.03457				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.16316	7.40000	103.14258				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	99.97229				0.00	0	160,000,00
Total IVC187 SPOT										0.00	0	160,000,00
Total For IVC187										0.00	0	160,000,00
IVC188 On 02/12/2021 Spot Bond					0.00000	99.87184				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.12588				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.06327				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			9.12500	97.86934	9.12500	100.17413				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.92430				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.84872				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.79481				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.77326				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ047 On 17/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.69790				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	99.61315				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.53613				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.45924				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.30581				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.15000	4.15000	4.15000	99.21039				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.13212				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.05397				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.15000	4.15000	4.15000	98.97594				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.20889				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.04638				0.00	0	
Total KAP006 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 KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.83000	102.60650	5.83000	102.59050				0.00	0	172,000,00
Total KAP007 SPOT										0.00	0	172,000,00
Total For KAP007										0.00	0	172,000,00
KAP012 On 01/12/2022 Spot Bond					0.00000	100.76805				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.06146				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.53153				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.30166				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.14296				0.00	0	170,000,00
Total KAP016 SPOT										0.00	0	170,000,00
Total For KAP016										0.00	0	170,000,00
KAP017 On 19/10/2023 Spot Bond					0.00000	101.06859				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.64689				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.28796				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.68000	124.30958	8.68000	124.28089				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.58672				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.40947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.81000	108.06563	6.81000	108.04575				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.41484				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.83000	105.45410	8.83000	105.42921				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.15417				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.10500	93.19289	12.10500	93.16313				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.88000	104.23264	9.88000	104.20503				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.49946				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.71903				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.23524				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.79416				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.63572				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK37 On 25/06/2024 Spot Bond					0.00000	95.20274				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.38114				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.93560				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.34000	106.38062	6.34000	106.36248				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.82900				0.00	400,000,000	520,000,000
Total LGL07 SPOT										0.00	400,000,000	520,000,000
Total For LGL07										0.00	400,000,000	520,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	100.85580				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.50775				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.05282				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.30245				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.31489				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.52897				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.99959				0.00	0	
Total LOM03 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 LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.99967				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.59312				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.02242				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.02445				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.24876				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.27756				0.00	9,400,000,000	4,700,000,000
Total MBF063 SPOT										0.00	9,400,000,000	4,700,000,000
Total For MBF063										0.00	9,400,000,000	4,700,000,000
MBF06 On 30/09/2022 Spot Bond					0.00000	101.04105				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.96088				0.00	0	160,000,000
Total MBF066 SPOT										0.00	0	160,000,000
Total For MBF066										0.00	0	160,000,000
MBF06 On 17/11/2021 Spot Bond					0.00000	100.09512				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.10269				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.09922				0.00	0	70,000,000

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 MBP038 SPOT										0.00	0	70,000,00
Total For MBP038										0.00	0	70,000,00
MBP04 On 23/02/2023 Spot Bond					0.00000	100.01257				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.36918				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.90232				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.20412				0.00	1,200,000,000	600,000,00
Total MBP045 SPOT										0.00	1,200,000,000	600,000,00
Total For MBP045										0.00	1,200,000,000	600,000,00
MBP04 On 26/02/2022 Spot Bond					0.00000	100.36195				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.98765				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.74999				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.76554				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.42170				0.00	100,000,000	1,220,000,00
Total MBP050 SPOT										0.00	100,000,000	1,220,000,00
Total For MBP050										0.00	100,000,000	1,220,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.32106				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.78160				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2025 Spot Bond			7.62000	7.62000	7.62000	116.22366				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.63000	109.13372	5.63000	109.11699				0.00	0	1,050,000.00
Total MMIG05 SPOT										0.00	0	1,050,000.00
Total For MMIG05										0.00	0	1,050,000.00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.03861				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.57587				0.00	0	100,000.00
Total MMIG07 SPOT										0.00	0	100,000.00
Total For MMIG07										0.00	0	100,000.00
MML01 On 10/12/2026 Spot Bond					0.00000	101.22339				0.00	0	1,000,000.00
Total MML01 SPOT										0.00	0	1,000,000.00
Total For MML01										0.00	0	1,000,000.00
MML02 On 10/12/2026 Spot Bond			8.24000	108.85181	8.24000	108.82767				0.00	0	2,200.00
Total MML02 SPOT										0.00	0	2,200.00
Total For MML02										0.00	0	2,200.00
MML03 On 15/03/2028 Spot Bond					0.00000	101.62636				0.00	0	500,000.00
Total MML03 SPOT										0.00	0	500,000.00
Total For MML03										0.00	0	500,000.00
MML04 On 15/03/2028 Spot Bond			8.49000	98.77383	8.49000	98.75446				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.66269				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.66676				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.30391				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.85708				0.00	0	
Total MTN11 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 MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.31741				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.98406				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.21734				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.22541				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.70594				0.00	820,000,000	410,000,000
Total MTN16 SPOT										0.00	820,000,000	410,000,000
Total For MTN16										0.00	820,000,000	410,000,000
MTN17 On 30/05/2024 Spot Bond					0.00000	98.85748				0.00	0	500,000,000
Total MTN17 SPOT										0.00	0	500,000,000
Total For MTN17										0.00	0	500,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	98.04516				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.14829				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.98318				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.25400				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.44459				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.19000	102.95962	8.19000	102.93679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.47974				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.01429				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.01428				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.01538				0.00	0	700,000,00
Total MWAR05 SPOT										0.00	0	700,000,00
Total For MWAR05										0.00	0	700,000,00
MWAR(On 22/02/2024 Spot Bond					0.00000	100.01531				0.00	0	50,000,00
Total MWAR06 SPOT										0.00	0	50,000,00
Total For MWAR06										0.00	0	50,000,00
N6C26 On 21/03/2026 Spot Bond					0.00000	101.69007				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.49900				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.01128				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.30335				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.08080				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7B25 On 20/12/2021 Spot Bond					0.00000	100.87883				0.00	787,522,290	393,761,14
Total N7B25 SPOT										0.00	787,522,290	393,761,14
Total For N7B25										0.00	787,522,290	393,761,14
N7C25 On 20/03/2022 Spot Bond					0.00000	101.13145				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.34607				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.54336				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.81000	103.58417	5.81000	103.56805				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.43000	110.44074	6.43000	110.42143				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.12000	108.92531	9.12000	108.89848				0.00	0	300,00
Total NAM04 SPOT										0.00	0	300,00
Total For NAM04										0.00	0	300,00
NBG01 On 29/04/2022 Spot Bond					0.00000	100.44733				0.00	0	30,000,00
Total NBG01G SPOT										0.00	0	30,000,00
Total For NBG01G										0.00	0	30,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.48395				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.35716				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.59419				0.00	0	44,000,00
Total NBG04G SPOT										0.00	0	44,000,00
Total For NBG04G										0.00	0	44,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.39983				0.00	0	
Total NBG05G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.99500	111.32595	5.99500	111.30808				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.88000	104.22695	4.88000	104.21307				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.29500	104.92455	5.29500	104.90940				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.49000	112.26968	6.49000	112.24988				0.00	0	180,000,00
Total NBK16A SPOT										0.00	0	180,000,00
Total For NBK16A										0.00	0	180,000,00
NBK17 On 22/04/2026 Spot Bond			7.69000	110.00486	7.69000	109.98218				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.82500	108.37196	5.82500	108.35487				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.03000	118.88122	7.03000	118.85865				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.87423				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.04000	116.03102	8.04000	116.00576				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.92000	107.45926	4.92000	107.44507				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.72500	115.30413	6.72500	115.28341				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.76500	116.11141	7.76500	116.08737				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 NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.20450				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25J On 17/02/2023 Spot Bond			5.40500	5.40500	5.40500	111.41747				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.13219				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26J On 10/05/2023 Spot Bond			100.00000	29.33989	100.00000	29.27531				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.35073				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			7.95000	113.37725	7.95000	113.35324				0.00	0	1,700.00
Total NBK27A SPOT										0.00	0	1,700.00
Total For NBK27A										0.00	0	1,700.00
NBK28J On 02/08/2023 Spot Bond			5.32500	112.66531	5.32500	112.64895				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			7.11000	117.79756	7.11000	117.77482				0.00	0	2,700.00
Total NBK29A SPOT										0.00	0	2,700.00
Total For NBK29A										0.00	0	2,700.00
NBK30J On 20/02/2024 Spot Bond			5.78000	112.04770	5.78000	112.03007				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31J On 09/11/2023 Spot Bond			5.45500	109.39892	5.45500	109.38292				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.57682				0.00	0	160,000.00
Total NBK31B SPOT										0.00	0	160,000.00
Total For NBK31B										0.00	0	160,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK35I On 10/05/2023 Spot Bond					0.00000	102.01621				0.00	0	77,000,00
Total NBK35B SPOT										0.00	0	77,000,00
Total For NBK35B										0.00	0	77,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	104.26009				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.53641				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.91500	9.91500	9.91500	72.32384				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.46909				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.75238				0.00	200,000,000	310,000,00
Total NBK42B SPOT										0.00	200,000,000	310,000,00
Total For NBK42B										0.00	200,000,000	310,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	101.84710				0.00	0	961,000,00
Total NBK43B SPOT										0.00	0	961,000,00
Total For NBK43B										0.00	0	961,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.97915				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.10559				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.50252				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.25768				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.92184				0.00	0	280,000,00
Total NBK49B SPOT										0.00	0	280,000,00

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 NBK49B										0.00	0	280,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.22496				0.00	0	100,000,00
Total NBK50B SPOT										0.00	0	100,000,00
Total For NBK50B										0.00	0	100,000,00
NBK51I On 21/02/2022 Spot Bond					0.00000	100.38417				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.55705				0.00	0	300,000,00
Total NBK52B SPOT										0.00	0	300,000,00
Total For NBK52B										0.00	0	300,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	100.58141				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.05418				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.43476				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.30551				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.39948				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.70227				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.19558				0.00	0	50,000,00
Total NBKB59 SPOT										0.00	0	50,000,00
Total For NBKB59										0.00	0	50,000,00
NBK6 On 24/02/2025 Spot Bond					0.00000	100.44813				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.03352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.53347				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.57687				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.99406				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			9.08500	105.75316	9.08500	105.72763				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.98547				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.12000	105.22098	9.12000	105.19548				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.99406				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.00769				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.02488				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NEDT1A 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 NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.83067				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.12744				0.00	0	292,100,00
Total NGL01 SPOT										0.00	0	292,100,00
Total For NGL01										0.00	0	292,100,00
NGL01 On 01/07/2025 Spot Bond					0.00000	99.98320				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.35947				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.12440				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.66558				0.00	0	500,000,00
Total NGL04 SPOT										0.00	0	500,000,00
Total For NGL04										0.00	0	500,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.67594				0.00	0	100,000,00
Total NGL05 SPOT										0.00	0	100,000,00
Total For NGL05										0.00	0	100,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.53781				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.50968				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.41130				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.73725				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.27862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.32121				0.00	0	100,000,00
Total NGT103 SPOT										0.00	0	100,000,00
Total For NGT103										0.00	0	100,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.93379				0.00	100,000,000	420,000,00
Total NGT104 SPOT										0.00	100,000,000	420,000,00
Total For NGT104										0.00	100,000,000	420,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	100.68786				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.62006				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.15014				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.22773				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.40832				0.00	0	80,000,00
Total NHM007 SPOT										0.00	0	80,000,00
Total For NHM007										0.00	0	80,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	102.20196				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.80066				0.00	1,000,000,000	2,110,000,00
Total NHM011 SPOT										0.00	1,000,000,000	2,110,000,00
Total For NHM011										0.00	1,000,000,000	2,110,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	102.20663				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.27422				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	101.36362				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.30636				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.84378				0.00	0	2,000,000,00
Total NHM018 SPOT										0.00	0	2,000,000,00
Total For NHM018										0.00	0	2,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	99.97316				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	99.99942				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	212.00579				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.65000	3.65000	3.65000	196.98997				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.75500	2.75500	2.75500	149.36951				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.34500	3.34500	3.34500	109.95856				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.87500	4.87500	4.87500	108.16501				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	148.82197				0.00	0	
Total NILB11 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 NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	198.32444	3.45000	198.26258				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.25000	3.25000	3.25000	146.80870				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.29500	3.29500	3.29500	201.35106				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.44000	199.61874	3.44000	199.55664				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.99000	106.61213	4.99000	106.57437				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.42520				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.05200				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.14039				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.45630				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.87320				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.94350				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.01425				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.85217				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.56740				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.29440				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.70157				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.01450				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.82900				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	140.79880				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.22124				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.59370				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	137.32190				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	101.12965				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.49300				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.78314				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.03800				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.27227				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.71313				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.19034				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.73020				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.59278				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.53000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	105.89000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	109.32000				0.00	0	
Total NNF015 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 NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	108.05000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	107.36060				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	108.37220				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.09420				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.95494				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.52995				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 17/02/2026 Spot Bond					0.00000	90.69609				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 09/06/2021 Spot Bond					0.00000	100.96124				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF027 On 09/07/2021 Spot Bond					0.00000	101.32404				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF028 On 19/04/2022 Spot Bond					0.00000	95.84387				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	108.37220				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.45927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	95.82853				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	100.25027				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	100.10245				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03 On 19/08/2021 Spot Bond					0.00000	100.15668				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.06720				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.01610				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.19540				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.42433				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.01415				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	100.01426				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2021 Spot Bond					0.00000	100.01400				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	100.01146				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	110.67549				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	100.01537				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2022 Spot Bond					0.00000	100.01459				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1B2' On 22/05/2052 Spot Bond					0.00000	100.01266				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	112.72135				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2052 Spot Bond					0.00000	100.01306				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			6.50000	108.58294	6.50000	108.56407				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.50000	196.22167	2.50000	196.16548				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			9.39000	115.00865	9.39000	114.97966				0.00	0	
Total NRA028 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NRA028										0.00	0	
NRA028 On 30/11/2028 Spot Bond			100.00000	12.31247	100.00000	12.28507				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	101.38994				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.14522				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.25431				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.81233				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.02654				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.04062				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.03326				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	101.15296				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.49521				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	101.00182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.67462				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.67000	105.54428	5.67000	105.52825				0.00	0	100,000,00
Total OML06 SPOT										0.00	0	100,000,00
Total For OML06										0.00	0	100,000,00
OML07 On 19/03/2025 Spot Bond			7.30000	113.98407	7.30000	113.96187				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			5.86000	108.37228	5.86000	108.35528				0.00	0	1,119,500,00
Total OML09 SPOT										0.00	0	1,119,500,00
Total For OML09										0.00	0	1,119,500,00
OML10 On 14/09/2025 Spot Bond			7.62500	115.67180	7.62500	115.64827				0.00	0	780,000,00
Total OML10 SPOT										0.00	0	780,000,00
Total For OML10										0.00	0	780,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.07658				0.00	400,000,000	400,000,00
Total OML11 SPOT										0.00	400,000,000	400,000,00
Total For OML11										0.00	400,000,000	400,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.47331				0.00	0	50,000,00
Total OML12 SPOT										0.00	0	50,000,00
Total For OML12										0.00	0	50,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.33642				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.43136				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.29126				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.30111				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PMM51 On 28/02/2022 Spot Bond					0.00000	99.95732				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.68945				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.95893				0.00	0	60,000,00
Total PMM55 SPOT										0.00	0	60,000,00
Total For PMM55										0.00	0	60,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.02442				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.03387				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.03522				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.03657				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.29000	118.97362	7.34000	118.70480			812,394,053,892,000.00	1,346,007,414,800	1,023,327,813,00	
Total R186 SPOT									12,394,053,892,000.00	346,007,414,800	1023,327,813,00	
Total For R186									12,394,053,892,000.00	346,007,414,800	1023,327,813,00	
R197 On 07/12/2023 Spot Bond			1.25000	325.18437	1.30000	324.72223			21,342,692,750,000.00	17,074,154,200	87,979,882,40	
Total R197 SPOT									21,342,692,750,000.00	17,074,154,200	87,979,882,40	
Total For R197									21,342,692,750,000.00	17,074,154,200	87,979,882,40	
R202 On 07/12/2033 Spot Bond			4.02000	233.75582	4.02000	233.67930			153,167,814,930,000.00	38,101,446,500	154,999,311,40	
Total R202 SPOT									153,167,814,930,000.00	38,101,446,500	154,999,311,40	
Total For R202									153,167,814,930,000.00	38,101,446,500	154,999,311,40	
R2023 On 28/02/2023 Spot Bond			4.84500	106.67499	4.83000	106.68706			756,941,297,730,000.00	156,231,434,000	532,509,391,20	
Total R2023 SPOT									6,941,297,730,000.00	156,231,434,000	532,509,391,20	
Total For R2023									6,941,297,730,000.00	156,231,434,000	532,509,391,20	
R2030 On 31/01/2030 Spot Bond			9.03500	96.38413	9.03500	96.36060			447,366,073,783,000.00	934,960,273,800	1,179,937,901,60	
Total R2030 SPOT									17,366,073,783,000.00	934,960,273,800	179,937,901,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total For R2030									17,366,073,783,000.00	934,960,273,800	179,937,901,60
R2032 On 31/03/2032 Spot Bond			9.79500	91.05849	9.79500	91.03471			560,677,481,056,500.00	1,588,634,760,700	1,487,354,249,00
Total R2032 SPOT									10,677,481,056,500.00	588,634,760,700	487,354,249,00
Total For R2032									10,677,481,056,500.00	588,634,760,700	487,354,249,00
R2035 On 28/02/2035 Spot Bond			10.42500	90.87314	10.42500	90.84805			193,746,784,325,000.00	402,277,869,000	1,637,571,284,20
Total R2035 SPOT									13,746,784,325,000.00	402,277,869,000	637,571,284,20
Total For R2035									13,746,784,325,000.00	402,277,869,000	637,571,284,20
R2037 On 31/01/2037 Spot Bond			10.61000	86.71850	10.61000	86.69374			787,657,789,910,000.00	451,240,131,000	1,175,143,777,30
Total R2037 SPOT									17,657,789,910,000.00	451,240,131,000	175,143,777,30
Total For R2037									17,657,789,910,000.00	451,240,131,000	175,143,777,30
R2040 On 31/01/2040 Spot Bond			10.77500	88.67724	10.77500	88.65154			122,606,069,157,500.00	289,801,027,300	1,114,455,512,70
Total R2040 SPOT									12,606,069,157,500.00	289,801,027,300	114,455,512,70
Total For R2040									12,606,069,157,500.00	289,801,027,300	114,455,512,70
R2044 On 31/01/2044 Spot Bond			10.85000	85.15984	10.85000	85.13499			999,910,292,145,000.00	552,987,123,700	1,534,099,092,00
Total R2044 SPOT									19,910,292,145,000.00	552,987,123,700	534,099,092,00
Total For R2044									19,910,292,145,000.00	552,987,123,700	534,099,092,00
R2048 On 28/02/2048 Spot Bond			10.76000	84.49008	10.76000	84.46602			803,699,183,556,000.00	2,119,302,898,100	1,979,880,100,00
Total R2048 SPOT									13,699,183,556,000.00	119,302,898,100	179,880,100,00
Total For R2048									13,699,183,556,000.00	119,302,898,100	179,880,100,00
R209 On 31/03/2036 Spot Bond			10.29000	70.52891	10.34500	70.19033			166,222,774,827,000.00	307,699,006,300	475,643,133,70
Total R209 SPOT									16,222,774,827,000.00	307,699,006,300	475,643,133,70
Total For R209									16,222,774,827,000.00	307,699,006,300	475,643,133,70
R210 On 31/03/2028 Spot Bond			2.84000	207.16326	2.94000	205.82232			6,624,868,000,000.00	2,332,700,000	58,761,042,60
Total R210 SPOT									6,624,868,000,000.00	2,332,700,000	58,761,042,60
Total For R210									6,624,868,000,000.00	2,332,700,000	58,761,042,60
R212 On 31/01/2022 Spot Bond			0.59000	172.89309	0.54000	172.91104			83,389,282,353,000.00	141,337,766,700	274,737,766,70
Total R212 SPOT									13,389,282,353,000.00	141,337,766,700	274,737,766,70
Total For R212									13,389,282,353,000.00	141,337,766,700	274,737,766,70
R213 On 28/02/2031 Spot Bond			9.36500	86.71462	9.42000	86.38128			191,517,390,918,000.00	340,792,033,200	942,473,716,50
Total R213 SPOT									11,517,390,918,000.00	340,792,033,200	942,473,716,50
Total For R213									11,517,390,918,000.00	340,792,033,200	942,473,716,50
R214 On 28/02/2041 Spot Bond			10.73500	67.05996	10.73500	67.04090			015,458,297,212,500.00	94,593,227,500	641,077,850,00
Total R214 SPOT									15,458,297,212,500.00	94,593,227,500	641,077,850,00
Total For R214									15,458,297,212,500.00	94,593,227,500	641,077,850,00
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.10154			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 RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.88588				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.77716				0.00	0	142,000,00
Total RDFB11 SPOT										0.00	0	142,000,00
Total For RDFB11										0.00	0	142,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.89907				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.11113				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.38905				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.56686				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.05922				0.00	500,000,000	500,000,00
Total RDFB17 SPOT										0.00	500,000,000	500,000,00
Total For RDFB17										0.00	500,000,000	500,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.86823				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.14110				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.91683				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.95976				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.84636				0.00	0	70,000,00
Total RDFB22 SPOT										0.00	0	70,000,00
Total For RDFB22										0.00	0	70,000,00
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.00173				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	97.85020				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.11569				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5: On 11/06/2021 Spot Bond					0.00000	101.14837				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED13: On 13/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			50,000,000,000,000.00		500,000,000	5,500,000,00
Total RED131 SPOT									50,000,000,000,000.00		500,000,000	5,500,000,00
Total For RED131									50,000,000,000,000.00		500,000,000	5,500,000,00
RED14: On 17/09/2021 Spot Bond					0.00000	101.08286				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	100.30264				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2021 Spot Bond					0.00000	101.95816				0.00	0	500,000,00
Total RED161 SPOT										0.00	0	500,000,00
Total For RED161										0.00	0	500,000,00
RED40: On 29/01/2024 Spot Bond					0.00000	100.65870				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	101.92290				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	102.63602				0.00	0	112,142,94
Total RED601 SPOT										0.00	0	112,142,94

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED601										0.00	0	112,142,94
RED60: On 09/03/2022 Spot Bond					0.00000	103.78213				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.00980				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.14096				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.21669				0.00	1,000,000,000	1,000,000,00
Total RES35 SPOT										0.00	1,000,000,000	1,000,000,00
Total For RES35										0.00	1,000,000,000	1,000,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	100.62838				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.96120				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.57298				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.53237				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.27415				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.48000	111.35295	6.48000	111.33344				0.00	0	32,800,00
Total RW23 SPOT										0.00	0	32,800,00
Total For RW23										0.00	0	32,800,00
RW28 On 10/12/2028 Spot Bond			11.29000	99.47680	11.29000	99.44678				0.00	0	800,00

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 RW28 SPOT										0.00	0	800,00
Total For RW28										0.00	0	800,00
SBK23 On 28/05/2022 Spot Bond			4.99000	106.30310	4.99000	106.28863				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.35676				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.06248				0.00	0	6,400,000,00
Total SBS18 SPOT										0.00	0	6,400,000,00
Total For SBS18										0.00	0	6,400,000,00
SBS19 On 23/06/2021 Spot Bond			4.62000	104.71886	4.62000	104.70566				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.08500	112.53696	7.08500	112.51567				0.00	0	5,000,00
Total SBS20 SPOT										0.00	0	5,000,00
Total For SBS20										0.00	0	5,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.13321				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.94500	113.07089	5.94500	113.05259				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.18500	104.22106	7.18500	104.20107				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.60500	114.83945	7.60500	114.81590				0.00	0	6,000,00
Total SBS31 SPOT										0.00	0	6,000,00
Total For SBS31										0.00	0	6,000,00
SBS34 On 19/09/2024 Spot Bond			6.14500	113.54964	6.14500	113.53097				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS38 On 29/01/2025 Spot Bond			6.38000	111.67997	6.38000	111.66060				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.61000	109.74278	8.61000	109.71723				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.52000	102.10001	4.52000	102.08763				0.00	0	5,800,00
Total SBS4 SPOT										0.00	0	5,800,00
Total For SBS4										0.00	0	5,800,00
SBS41 On 12/11/2022 Spot Bond			5.31500	106.85445	5.31500	106.83922				0.00	0	210,000,00
Total SBS41 SPOT										0.00	0	210,000,00
Total For SBS41										0.00	0	210,000,00
SBS42 On 12/11/2025 Spot Bond			6.78500	115.02837	6.78500	115.00752				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.75500	115.75455	7.75500	115.73063				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.33500	111.56819	5.33500	111.55196				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.45579				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.85781				0.00	0	120,000,00
Total SBS49 SPOT										0.00	0	120,000,00
Total For SBS49										0.00	0	120,000,00
SBS50 On 31/01/2022 Spot Bond			4.62000	106.20233	4.62000	106.18894				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.77500	5.77500	5.77500	112.88068				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.01241				0.00	0	
Total SBS52 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 SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.38542				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.85005				0.00	400,000,000	300,000,00
Total SBS55 SPOT										0.00	400,000,000	300,000,00
Total For SBS55										0.00	400,000,000	300,000,00
SBS56 On 12/06/2022 Spot Bond			4.94000	108.09453	4.94000	108.08004				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.77208				0.00	0	610,000,00
Total SBS57 SPOT										0.00	0	610,000,00
Total For SBS57										0.00	0	610,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	104.12973				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.09427				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.94807				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.96382				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.48158				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.75242				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.14351				0.00	0	100,000,00
Total SBS66 SPOT										0.00	0	100,000,00
Total For SBS66										0.00	0	100,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.84336				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS67 SPOT										0.00	0	100,000,00
Total For SBS67										0.00	0	100,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.31691				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.88794				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.72000	321.63635	1.72000	321.55110				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	213.02976				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.94242				0.00	0	260,000,00
Total SBT101 SPOT										0.00	0	260,000,00
Total For SBT101										0.00	0	260,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	105.30500				0.00	0	1,020,000,00
Total SBT102 SPOT										0.00	0	1,020,000,00
Total For SBT102										0.00	0	1,020,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.29842				0.00	2,430,000,000	3,631,800,00
Total SBT103 SPOT										0.00	2,430,000,000	3,631,800,00
Total For SBT103										0.00	2,430,000,000	3,631,800,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.74697				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	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.65701				0.00	1,600,000,000	1,560,000,00
Total SBT201 SPOT										0.00	1,600,000,000	1,560,000,00
Total For SBT201										0.00	1,600,000,000	1,560,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	99.97351				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT203 On 03/12/2023 Spot Bond			6.93000	107.66875	6.93000	107.64860				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.18327				0.00	0	500,000,00
Total SBT204 SPOT										0.00	0	500,000,00
Total For SBT204										0.00	0	500,000,00
SBT206 On 31/01/2025 Spot Bond					0.00000	99.92161				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.99698				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.14116				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.08664				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.85727				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	100.28331				0.00	0	130,000,00
Total SLI4 SPOT										0.00	0	130,000,00
Total For SLI4										0.00	0	130,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.12571				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.12074				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.29225				0.00	0	151,000,00
Total SLRA5 SPOT										0.00	0	151,000,00

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 SLRA5										0.00	0	151,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.12508				0.00	0	70,000,00
Total SLRA6 SPOT										0.00	0	70,000,00
Total For SLRA6										0.00	0	70,000,00
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.13112				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.13265				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.12187				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.13265				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.15100				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.14562				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.52851				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.13698				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6			6.63000	110.34326	6.63000	110.32360				0.00	0	
SNT03 On 12/04/2023 Spot Bond										0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.59796				0.00	0	360,000,00
Total SNT04 SPOT										0.00	0	360,000,00
Total For SNT04										0.00	0	360,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	99.91231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.08727				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.11394				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.55738				0.00	0	253,400,00
Total SPDA12 SPOT										0.00	0	253,400,00
Total For SPDA12										0.00	0	253,400,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.05169				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.05974				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.94091				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.06328				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.03774				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.28066				0.00	100,000,000	50,000,00
Total SPG007 SPOT										0.00	100,000,000	50,000,00
Total For SPG007										0.00	100,000,000	50,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.79285				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.67696				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	99.96571				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	99.91409				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.63701				0.00	100,000,000	50,000,000
Total SSA07 SPOT										0.00	100,000,000	50,000,000
Total For SSA07										0.00	100,000,000	50,000,000
SSN011 On 31/01/2025 Spot Bond			3.41500	3.41500	3.41500	145.96651				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.31500	118.85088	7.31500	118.82742				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.91000	89.35141	8.91000	89.33025				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.27501				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	99.88743				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.63981				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.23000	108.91882	6.23000	108.90057				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.82500	108.90358	4.82500	108.86551				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	98.85847				0.00	0	
Total SSN044 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 SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.41405				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.23570				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05 On 08/12/2023 Spot Bond			2.33000	2.33000	2.33000	317.01500				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.44470				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.33420				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.64030				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.16000	4.16000	4.16000	190.91172				0.00	0	130,800,00
Total SSN061 SPOT										0.00	0	130,800,00
Total For SSN061										0.00	0	130,800,00
SSN06 On 31/01/2025 Spot Bond			2.80000	2.80000	2.80000	149.13455				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.02500	5.02500	5.02500	106.09589				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			3.89000	3.89000	3.89000	105.76089				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.12000	4.12000	4.12000	191.38064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	99.95675				0.00	0	9,000,00
Total SSN068 SPOT										0.00	0	9,000,00
Total For SSN068										0.00	0	9,000,00
SSN068 On 28/05/2023 Spot Bond					0.00000	99.95765				0.00	0	9,000,00
Total SSN069 SPOT										0.00	0	9,000,00
Total For SSN069										0.00	0	9,000,00
SSN069 On 28/02/2022 Spot Bond					0.00000	99.95978				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	101.10013				0.00	0	11,000,00
Total SSN073 SPOT										0.00	0	11,000,00
Total For SSN073										0.00	0	11,000,00
SSN073 On 15/06/2023 Spot Bond					0.00000	101.07299				0.00	0	11,000,00
Total SSN074 SPOT										0.00	0	11,000,00
Total For SSN074										0.00	0	11,000,00
SSN074 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	
SSN075 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	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.04165				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.65471				0.00	2,600,000,000	650,000,00
Total SSN078 SPOT										0.00	2,600,000,000	650,000,00
Total For SSN078										0.00	2,600,000,000	650,000,00
SSN078 On 31/07/2021 Spot Bond					0.00000	99.68600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	99.97036				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	101.22050				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.31179				0.00	0	62,000,00
Total SSN083 SPOT										0.00	0	62,000,00
Total For SSN083										0.00	0	62,000,00
SSN08: On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	214.57710				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.76645				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.63389				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.11211				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.44080				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.22295				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.70000	92.69408	9.70000	92.66983				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	99.96387				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.18633				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	101.03075				0.00	0	
Total SSN103 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 SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.16500	92.43213	4.16500	190.85319				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.07500	87.89050	5.07500	210.88634				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.28710				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.21316				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	101.09140				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 14/07/2021 Spot Bond					0.00000	100.54334				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN11 On 10/08/2021 Spot Bond					0.00000	100.23410				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	100.69164				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	100.46798				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN11 On 19/08/2021 Spot Bond					0.00000	100.07844				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN11 On 19/08/2021 Spot Bond					0.00000	100.18315				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.91000	105.30309	7.91000	105.28077				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.05508				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.95000	102.58775	3.95000	102.57686				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.97505				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.04647				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.04433				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.04939				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.05170				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.49857	7.21000	101.47460				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.41728				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.51216				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.02444				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.34163				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.69338				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.32544				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.00706				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.52986				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.73239				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.01535				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.36859				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.24511				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.56386				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.67732				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.06541				0.00	0	
Total TFS164 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 TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.32047				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.52694				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.05658				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			3.95000	103.05274	3.95000	103.04180				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.37726				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			3.95000	102.68585	3.95000	102.67495				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.06312				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.15704				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.05862				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.31086				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.35752				0.00	0	97,000,00

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 TH14C2 SPOT										0.00	0	97,000,00
Total For TH14C2										0.00	0	97,000,00
TH14C: On 21/11/2021 Spot Bond					0.00000	100.06505				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.10032				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.71901				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.57636				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.04410				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	100.10426				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.95807				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.05148				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.04910				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.05643				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.34036				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.41101				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.06149				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.48605				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.05891				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.13473				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.43466				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.08174				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.04985				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.93485				0.00	100,000,000	50,000,00
Total TH16A2 SPOT										0.00	100,000,000	50,000,00
Total For TH16A2										0.00	100,000,000	50,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	102.18256	8.49000	102.15909				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.27984				0.00	0	50,000,00
Total TH16A4 SPOT										0.00	0	50,000,00
Total For TH16A4										0.00	0	50,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.05244				0.00	0	
Total TH16A5 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 TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.04974				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.05212				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.48549	5.76000	101.46957				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.05449				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.05837				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.05858				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.05783				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.06299				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.06159				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.08087				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.08994				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.08461				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.05648				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.06031				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.07975				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.04797				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.99348				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.97000	105.71990	5.97000	105.70301				0.00	0	2,890,254,10
Total TL24 SPOT										0.00	0	2,890,254,10
Total For TL24										0.00	0	2,890,254,10
TL25 On 04/09/2024 Spot Bond			7.03000	109.45356	7.03000	109.43301				0.00	0	190,000,00
Total TL25 SPOT										0.00	0	190,000,00
Total For TL25										0.00	0	190,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	100.77985				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.78670				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.79000	105.74189	7.79000	105.71981				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.10161				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL30 On 10/06/2024 Spot Bond					0.00000	100.96123				0.00	100,000,000	50,000,00
Total TL30 SPOT										0.00	100,000,000	50,000,00
Total For TL30										0.00	100,000,000	50,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.32788				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.22331				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.81000	109.42936	6.81000	109.40944			51,840,444,000,000.00	7,612,400,000	5,058,200,00	
Total TN23 SPOT									51,840,444,000,000.00	7,612,400,000	5,058,200,00	
Total For TN23									51,840,444,000,000.00	7,612,400,000	5,058,200,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	23.56240	100.00000	23.51053				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.36500	106.47361	8.36500	106.44950			13,183,440,760,000.00	1,576,024,000	7,505,278,90	
Total TN25 SPOT									13,183,440,760,000.00	1,576,024,000	7,505,278,90	
Total For TN25									13,183,440,760,000.00	1,576,024,000	7,505,278,90	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.69825	100.00000	14.66535				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.07000	99.46600	9.07000	99.44203				0.00	0	13,423,229,50
Total TN27 SPOT										0.00	0	13,423,229,50
Total For TN27										0.00	0	13,423,229,50
TN27/R On 14/11/2027 Spot Bond			100.00000	9.61912	100.00000	9.59795				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.64500	100.47570	10.64500	100.44723				0.00	0	1,205,000,00
Total TN30 SPOT										0.00	0	1,205,000,00
Total For TN30										0.00	0	1,205,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.59603	8.00000	117.57083				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.07500	91.50972	12.07500	91.48040				0.00	0	7,630,000,00
Total TN40 SPOT										0.00	0	7,630,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TN40										0.00	0	7,630,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.35373	10.75000	101.32473				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.10444				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.94000	104.57214	5.94000	104.55551				0.00	0	42,375.32
Total TRA3A4 SPOT										0.00	0	42,375.32
Total For TRA3A4										0.00	0	42,375.32
TRA3A On 14/11/2022 Spot Bond					0.00000	100.15293				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.20787				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.26162				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.60442				0.00	0	62,776.75
Total TRA4A2 SPOT										0.00	0	62,776.75
Total For TRA4A2										0.00	0	62,776.75
TRA4A On 13/04/2024 Spot Bond					0.00000	100.63621				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.23000	108.86325	6.23000	108.84501				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.60442				0.00	0	133,974.75
Total TRA4A6 SPOT										0.00	0	133,974.75
Total For TRA4A6										0.00	0	133,974.75
TRA4A On 13/04/2024 Spot Bond					0.00000	100.63621				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.99645	8.62000	100.97316				0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	300,000,00
Total For TRA4A8										0.00	0	300,000,00
TRA4B On 13/04/2024 Spot Bond					0.00000	97.95317				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.58865				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.26449				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	98.65863				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.73146				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 26/05/2021 Spot Bond					0.00000	99.98936				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	97.86822				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	96.58050				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	96.06644				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	95.93148				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP255 On 11/05/2022 Spot Bond					0.00000	95.34169				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.41065				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.53080				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.35659				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.52735				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 28/05/2021 Spot Bond					0.00000	101.23212				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond					0.00000	101.23212				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond					0.00000	101.03458				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.50166				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	103.61430				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	107.48932				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.21858				0.00	0	
Total TWC372 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 TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	100.97933				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	100.83055				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.49000	109.24045	9.49000	109.21294				0.00	0	4,300,00
Total UG26 SPOT										0.00	0	4,300,00
Total For UG26										0.00	0	4,300,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.11645				0.00	0	59,302,71
Total UU1A01 SPOT										0.00	0	59,302,71
Total For UU1A01										0.00	0	59,302,71
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.13056				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.13706				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.16516				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.68270				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.49541				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.06228				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.01129				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.15470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.16059			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.92854			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.01943			0.00	0	41,200,00
Total WHL03 SPOT									0.00	0	41,200,00
Total For WHL03									0.00	0	41,200,00
WSP5 On 28/05/2021 Spot Bond			4.65500	99.97449	4.65500	99.96176			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	99.45504	100.00000	99.18479			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									94,500,518,574,281,500.00	9,446,083,279,490	383,425,613,14
Total for SPOT :									94,500,518,574,281,500.00	9,446,083,279,490	383,425,613,14
Total Futures									94 500 518 735 876 500.00	446,083,281,477	383,426,645,91
Total Options									0.00	0	108,55
Grand Total:									94,500,518,735,876,500.00	446,083,281,477	383,426,754,47