



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2021

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			11.21944	78.72236	11.35796	77.98190			0.00	0	
ES33	On	04/11/2021	Bond Future			11.45629	75.80986	11.60054	75.06164			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.70251	76.70081	11.85298	75.94407			0.00	0	
ES33	On	05/05/2022	Bond Future			11.95115	73.85084	12.10812	73.08505			0.00	0	
ES33	On	04/08/2022	Bond Future			12.21410	74.70945	12.37806	73.93425			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.76255	77.34397	11.92612	76.36063			0.00	0	
ES42	On	04/11/2021	Bond Future			11.98788	73.93364	12.15859	72.93989			0.00	0	4,71
ES42	On	03/02/2022	Bond Future			12.21464	74.80316	12.39280	73.79802			0.00	0	
ES42	On	05/05/2022	Bond Future			12.45185	71.44945	12.63816	70.43226			0.00	0	
ES42	On	04/08/2022	Bond Future			12.69561	72.27846	12.89042	71.24887			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	05/08/2021	Bond Future			153.16667	153.16667	153.14149	153.14149			426,722,342.62	2,786	4,01

an
est

0
50
0
0
0
0
50
0
50
0
79
0
0
0
'9
'9
73

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	04/11/2021	Bond Future			154.84467	154.84467	154.82003	154.82003			0.00	0	4,4
I2025	On	03/02/2022	Bond Future			155.09504	155.09504	155.07059	155.07059			0.00	0	
I2025	On	05/05/2022	Bond Future			156.96950	156.96950	156.94506	156.94506			0.00	0	
I2025	On	04/08/2022	Bond Future			157.29312	157.29312	157.26851	157.26851			0.00	0	
Total I2025 Future												426,722,342.62	2,786	8,55
Total For I2025												426,722,342.62	2,786	8,55
I2029	On	05/08/2021	Bond Future			113.19510	113.19510	113.01561	113.01561			0.00	0	2,4
I2029	On	04/11/2021	Bond Future			113.26581	113.26581	113.08491	113.08491			0.00	0	2,7
I2029	On	03/02/2022	Bond Future			114.59631	114.59631	114.41368	114.41368			0.00	0	
I2029	On	05/05/2022	Bond Future			114.79246	114.79246	114.60784	114.60784			0.00	0	
I2029	On	04/08/2022	Bond Future			116.20105	116.20105	116.01419	116.01419			0.00	0	
Total I2029 Future												0.00	0	5,20
Total For I2029												0.00	0	5,20
I2033	On	05/08/2021	Bond Future			107.09615	107.09615	106.75292	106.75292			0.00	0	2,3
I2033	On	04/11/2021	Bond Future			107.02154	107.02154	106.67500	106.67500			0.00	0	8,7
I2033	On	03/02/2022	Bond Future			108.27863	108.27863	107.92841	107.92841			0.00	0	
I2033	On	05/05/2022	Bond Future			108.31932	108.31932	107.96508	107.96508			0.00	0	
I2033	On	04/08/2022	Bond Future			109.64842	109.64842	109.28989	109.28989			0.00	0	
Total I2033 Future												0.00	0	11,05
Total For I2033												0.00	0	11,05
I2038	On	05/08/2021	Bond Future			116.65962	116.65962	116.63389	116.63389			301,098,479.22	2,581	6,4
I2038	On	04/11/2021	Bond Future			117.93759	117.93759	117.91236	117.91236			125,013,845.40	1,060	7,5
I2038	On	03/02/2022	Bond Future			117.55853	117.55853	117.53330	117.53330			0.00	0	
I2038	On	05/05/2022	Bond Future			118.97939	118.97939	118.95423	118.95423			0.00	0	
I2038	On	04/08/2022	Bond Future			118.63675	118.63675	118.61128	118.61128			251,509,910.00	2,120	
Total I2038 Future												677,622,234.62	5,761	14,03
Total For I2038												677,622,234.62	5,761	14,03
I2046	On	05/08/2021	Bond Future			105.47145	105.47145	106.33142	106.33142			0.00	0	9,5
I2046	On	04/11/2021	Bond Future			104.78944	104.78944	105.65932	105.65932			0.00	0	15,7
I2046	On	03/02/2022	Bond Future			106.02050	106.02050	106.90098	106.90098			0.00	0	
I2046	On	05/05/2022	Bond Future			105.43398	105.43398	106.32529	106.32529			0.00	0	
I2046	On	04/08/2022	Bond Future			106.72786	106.72786	107.63033	107.63033			0.00	0	
Total I2046 Future												0.00	0	25,28
Total For I2046												0.00	0	25,28
I2050	On	05/08/2021	Bond Future			107.16062	107.16062	106.64210	106.64210			117,448,039.52	1,096	5,7
I2050	On	04/11/2021	Bond Future			108.33454	108.33454	107.81081	107.81081			117,434,641.36	1,084	9,9
I2050	On	03/02/2022	Bond Future			107.64634	107.64634	107.11705	107.11705			0.00	0	
I2050	On	05/05/2022	Bond Future			108.94769	108.94769	108.41186	108.41186			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	04/08/2022	Bond Future			108.28190	108.28190	107.73976	107.73976			0.00	0	
Total I2050 Future												234,882,680.88	2,180	15,65
Total For I2050												234,882,680.88	2,180	15,65
R186	On	05/08/2021	Bond Future			7.30643	115.40214	7.35893	115.15337		6.54	220,879,695.96	1,914	55,92
R186	On	04/11/2021	Bond Future			7.48712	116.63807	7.54282	116.38723		6.17	446,490,531.96	3,828	66,82
R186	On	03/02/2022	Bond Future			7.67231	112.69808	7.73165	112.44469		6.09	0.00	0	
R186	On	05/05/2022	Bond Future			7.87045	114.03445	7.93388	113.77832		5.85	0.00	0	
R186	On	04/08/2022	Bond Future			8.09112	110.07595	8.15922	109.81650		5.78	0.00	0	
Total R186 Future												667,370,227.92	5,742	122,74
R186	On	05/08/2021	Bond Future	8.62	Call			5,775.88000	5.77588	6,024,560	7.80	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			0.10000	0.00010	0,010	7.80	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,820.17000	5.82017	6,068,850	7.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			0.09000	0.00009	0,000	7.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,731.55000	5.73155	5,980,220	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			0.11000	0.00011	0,010	7.78	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			622.66000	0.62266	542,550	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			180.21000	0.18021	149,380	6.72	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,082.97000	3.08297	3,254,690	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			611.91000	0.61191	532,790	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,116.10000	3.11610	3,288,800	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			601.31000	0.60131	523,170	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,049.98000	3.04998	3,220,710	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,085.45000	2.08545	2,220,910	6.18	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,069.60000	1.06960	954,220	6.18	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,533.12000	5.53312	5,753,130	6.72	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,145.49000	1.14549	1,223,460	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,092.38000	3.09238	2,916,960	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,161.23000	1.16123	1,240,000	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,064.56000	3.06456	2,889,940	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,177.11000	1.17711	1,256,690	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,036.89000	3.03689	2,863,080	5.96	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,691.97000	1.69197	1,582,690	5.98	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,184.61000	3.18461	3,330,160	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,720.67000	1.72067	1,610,090	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,209.85000	3.20985	3,356,050	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,706.27000	1.70627	1,596,340	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,235.17000	3.23517	3,382,020	5.98	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,500.10000	2.50010	2,622,940	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,611.33000	2.61133	2,474,720	5.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.14	Call			2,519.81000	2.51981	2,643,270	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,592.96000	2.59296	2,456,970	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,540.06000	2.54006	2,664,130	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,575.14000	2.57514	2,439,760	5.74	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												667,370,227.92	5,742	153,05
R197	On	05/08/2021	Bond Future			322.03247	322.03247	321.95223	321.95223			0.00	0	1,02
R197	On	04/11/2021	Bond Future			325.56051	325.56051	325.48102	325.48102			0.00	0	1,26
R197	On	03/02/2022	Bond Future			321.23596	321.23596	321.15661	321.15661			0.00	0	
R197	On	05/05/2022	Bond Future			325.11921	325.11921	325.03947	325.03947			0.00	0	
R197	On	04/08/2022	Bond Future			320.79305	320.79305	320.71287	320.71287			0.00	0	
Total R197 Future												0.00	0	2,25
Total For R197												0.00	0	2,25
R202	On	05/08/2021	Bond Future			235.02487	235.02487	234.74440	234.74440			0.00	0	3,56
R202	On	04/11/2021	Bond Future			237.59956	237.59956	237.31745	237.31745			0.00	0	9,70
R202	On	03/02/2022	Bond Future			236.06235	236.06235	235.77756	235.77756			0.00	0	
R202	On	05/05/2022	Bond Future			238.91554	238.91554	238.62784	238.62784			0.00	0	
R202	On	04/08/2022	Bond Future			237.43015	237.43015	237.13915	237.13915			0.00	0	
Total R202 Future												0.00	0	13,26
Total For R202												0.00	0	13,26
R2023	On	05/08/2021	Bond Future			4.99502	107.52065	5.00683	107.50271		1.21	217,191,713.00	2,020	6,02
R2023	On	04/11/2021	Bond Future			5.12428	104.76508	5.13802	104.74750		1.15	211,625,461.60	2,020	12,70
R2023	On	03/02/2022	Bond Future			5.25535	105.97051	5.27222	105.95307		0.99	0.00	0	
R2023	On	05/05/2022	Bond Future			5.39812	103.31629	5.42010	103.29886		0.89	0.00	0	
R2023	On	04/08/2022	Bond Future			5.65508	104.52870	5.68715	104.51096		0.69	0.00	0	
Total R2023 Future												428,817,174.60	4,040	18,75
R2023	On	05/08/2021	Bond Future	5.30	Call			450.31000	0.45031	464,580	1.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			6.30000	0.00630	2,630	1.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			464.70000	0.46470	479,310	1.37	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			5.59000	0.00559	2,260	1.37	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			435.99000	0.43599	449,890	1.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			7.09000	0.00709	3,050	1.36	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			389.51000	0.38951	374,570	1.00	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			99.75000	0.09975	102,180	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			404.82000	0.40482	389,670	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			104.87000	0.10487	107,400	0.99	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			397.10000	0.39710	382,050	0.99	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			110.12000	0.11012	112,760	1.00	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
R2023	On	03/02/2022	Bond Future	5.08	Call		174.70000	0.17470	179,500	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		373.62000	0.37362	360,980	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call		164.31000	0.16431	168,930	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		383.96000	0.38396	371,140	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		169.61000	0.16961	174,320	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		378.90000	0.37890	366,170	0.84	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		111.76000	0.11176	106,660	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		812.44000	0.81244	824,810	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		110.58000	0.11058	105,520	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		799.12000	0.79912	811,410	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		112.95000	0.11295	107,810	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		805.78000	0.80578	818,110	0.98	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		400.95000	0.40095	410,660	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		206.24000	0.20624	198,210	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		404.69000	0.40469	414,450	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		204.47000	0.20447	196,490	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		397.24000	0.39724	406,890	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		208.03000	0.20803	199,940	0.69	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											428,817,174.60	4,040	18,75
R2030	On	05/08/2021	Bond Future			8.87202	95.11709	8.95972	94.62115	10.48	30,437,468.80	320	35,92
R2030	On	04/11/2021	Bond Future			9.05688	96.13578	9.14838	95.63499	10.19	491,638,378.92	5,114	94,11
R2030	On	03/02/2022	Bond Future			9.24820	93.23757	9.34391	92.73139	10.01	0.00	0	
R2030	On	05/05/2022	Bond Future			9.44912	94.34345	9.54936	93.83139	9.50	0.00	0	
R2030	On	04/08/2022	Bond Future			9.66913	91.42730	9.77440	90.90895	9.38	0.00	0	
Total R2030 Future											522,075,847.72	5,434	130,02
R2030	On	05/08/2021	Bond Future	10.42	Call		7,788.17000	7.78817	8,284,000	12.88	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call		1,407.12000	1.40712	1,718,720	10.71	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put		342.47000	0.34247	158,130	10.71	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put		2,689.97000	2.68997	2,201,130	9.76	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call		52.70000	0.05270	59,800	9.76	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call		3,043.13000	3.04313	3,494,880	11.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call		6,413.41000	6.41341	6,908,500	12.52	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		0.91000	0.00091	0,060	12.52	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call		4,335.91000	4.33591	4,820,330	11.86	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		13.80000	0.01380	2,280	11.86	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put		1,158.64000	1.15864	771,400	10.26	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		0.12000	0.00012	0,000	12.86	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		7,180.46000	7.18046	7,676,120	12.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	10.30	Put		0.29000	0.00029	0,010	12.72	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		1,350.36000	1.35036	937,510	10.19	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		330.44000	0.33044	413,530	10.19	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		7,455.40000	7.45540	6,959,450	9.61	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put		60.19000	0.06019	16,000	11.40	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put		769.82000	0.76982	455,590	10.41	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		715.02000	0.71502	896,730	10.41	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		78.76000	0.07876	22,810	11.29	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,790.79000	2.79079	3,230,780	11.29	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		15,746.00000	15.74600	16,241,940	13.64	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		423.89000	0.42389	532,590	10.26	0.00	0	40
R2030	On	05/08/2021	Bond Future	10.42	Put		0.11000	0.00011	0,000	12.88	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		7,838.57000	7.83857	8,334,410	12.89	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		0.10000	0.00010	0,000	12.89	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,737.73000	7.73773	8,233,550	12.86	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		0.00000	0.00000	0,000	13.64	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call		0.01000	0.00001	0,000	9.61	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.35	Put		0.00000	0.00000	1,353,500	10.26	12,316,850.00	9,100	9,100
R2030	On	04/11/2021	Bond Future	11.26	Call		10,753.06000	10.75306	11,231,200	12.52	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		93.05000	0.09305	70,400	12.52	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.90	Put		723.11000	0.72311	596,580	10.81	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		4,710.00000	4.71000	5,084,260	10.81	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.20	Put		1,927.58000	1.92758	1,673,260	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,208.59000	2.20859	2,455,060	10.16	0.00	0	20
R2030	On	04/11/2021	Bond Future	8.27	Put		5,359.44000	5.35944	4,928,320	9.42	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		407.28000	0.40728	476,950	9.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		3,241.25000	3.24125	2,896,870	9.84	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,147.93000	1.14793	1,304,340	9.84	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		11,557.76000	11.55776	12,042,200	12.52	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		63.54000	0.06354	47,190	12.52	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		7,760.93000	7.76093	8,207,460	11.70	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		255.79000	0.25579	201,530	11.70	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,805.99000	7.80599	8,253,220	11.71	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		251.89000	0.25189	198,330	11.71	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		7,715.82000	7.71582	8,161,660	11.68	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Put		3,313.89000	3.31389	2,965,500	9.82	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call		1,108.27000	1.10827	1,260,670	9.82	4,097,177.50	3,250	3,250
R2030	On	04/11/2021	Bond Future	9.30	Call		2,510.02000	2.51002	2,777,400	10.22	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put		1,687.69000	1.68769	1,454,280	10.22	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call		0.00000	0.00000	2,945,770	10.26	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/11/2021	Bond Future	10.59	Put			259.67000	0.25967	204,720	11.68	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			5,989.03000	5.98903	5,585,850	9.35	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			2,920.38000	2.92038	3,181,230	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			592.64000	0.59264	510,600	11.36	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			3,999.70000	3.99970	4,313,090	10.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,737.43000	1.73743	1,544,640	10.19	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,697.40000	2.69740	2,945,650	9.92	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,665.32000	2.66532	2,407,390	9.92	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			2,468.08000	2.46808	2,222,750	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			782.56000	0.78256	885,560	9.35	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			2,948.89000	2.94889	3,211,300	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,444.24000	2.44424	2,200,470	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			2,977.54000	2.97754	3,241,520	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,420.57000	2.42057	2,178,370	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,086.53000	2.08653	1,867,370	10.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,423.70000	3.42370	3,710,720	10.07	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,165.01000	4.16501	3,827,550	9.59	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,514.55000	1.51455	1,683,270	9.59	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,112.36000	8.11236	8,536,500	11.36	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			660.50000	0.66050	742,980	8.89	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			4,316.40000	4.31640	4,621,450	9.80	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,884.43000	1.88443	1,706,620	10.04	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,102.02000	5.10202	5,434,140	10.02	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,675.53000	3.67553	3,391,670	9.42	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,713.16000	6.71316	6,316,450	8.92	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,003.13000	1.00313	1,118,480	8.92	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,205.75000	8.20575	7,776,170	8.89	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			2,653.55000	2.65355	2,881,750	9.42	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,913.69000	1.91369	1,733,750	10.02	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,305.66000	2.30566	2,098,650	9.80	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,135.97000	5.13597	5,469,160	10.03	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,899.01000	1.89901	1,720,140	10.03	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,169.99000	5.16999	5,504,240	10.04	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,104.94000	5.10494	4,759,930	9.15	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,669.00000	1.66900	1,836,050	9.15	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,197.12000	8.19712	8,603,180	10.90	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			994.28000	0.99428	888,280	10.90	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.56	Put			3,995.27000	3.99527	3,712,980	9.28	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			2,889.04000	2.88904	3,122,710	9.27	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			4,048.37000	4.04837	3,763,690	9.27	0.00	0	

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	04/08/2022	Bond Future	9.55	Call			2,912.27000	2.91227	3,147,130	9.28	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,021.76000	4.02176	3,738,270	9.28	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			2,935.59000	2.93559	3,171,650	9.28	0.00	0	
Total R2030 Option												16,414,027.50	12,350	41,55
Total For R2030												538,489,875.22	17,784	171,65
R2032	On	05/08/2021	Bond Future			9.63866	93.86470	9.74151	93.23444		11.51	0.00	0	14,08
R2032	On	04/11/2021	Bond Future			9.83361	90.72542	9.94065	90.08893		11.84	39,737,733.96	438	120,78
R2032	On	03/02/2022	Bond Future			10.03186	91.76978	10.14341	91.12626		11.22	0.00	0	
R2032	On	05/05/2022	Bond Future			10.23582	88.71149	10.35218	88.06052		11.24	0.00	0	
R2032	On	04/08/2022	Bond Future			10.45146	89.73013	10.57298	89.07119		10.71	0.00	0	
Total R2032 Future												39,737,733.96	438	134,81
R2032	On	05/08/2021	Bond Future	11.36	Call			9,183.66000	9.18366	9,813,880	14.38	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			0.04000	0.00004	0,000	14.38	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,236.34000	9.23634	9,866,570	14.39	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			0.03000	0.00003	0,000	14.39	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,130.92000	9.13092	9,761,140	14.37	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			0.04000	0.00004	0,000	14.37	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			202.43000	0.20243	153,630	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			9,891.79000	9.89179	10,480,070	14.39	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			199.61000	0.19961	151,400	14.39	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			9,796.20000	9.79620	10,383,280	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			2,590.99000	2.59099	2,232,620	11.67	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			1,932.93000	1.93293	2,211,050	11.67	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,027.19000	15.02719	15,656,120	14.84	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			205.36000	0.20536	155,950	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			23.86000	0.02386	16,300	14.84	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			9,843.96000	9.84396	10,431,650	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,497.04000	4.49704	4,008,590	10.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			782.89000	0.78289	930,930	10.98	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			5,834.63000	5.83463	6,294,830	11.96	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,362.79000	1.36279	1,179,470	11.96	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,606.86000	3.60686	3,967,490	11.30	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,431.47000	2.43147	2,148,580	11.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,817.09000	4.81709	4,379,850	10.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,698.50000	4.69850	5,114,530	11.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,798.53000	1.79853	1,571,040	11.59	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			2,946.67000	2.94667	3,266,450	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,966.25000	2.96625	2,642,510	11.13	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,773.43000	6.77343	6,254,590	10.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		1,588.85000	1.58885	1,803,200	10.62	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.45	Call		3,942.33000	3.94233	4,321,640	11.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,205.54000	2.20554	1,941,330	11.38	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		2,038.56000	2.03856	2,291,610	10.83	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,980.76000	3.98076	3,590,290	10.83	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		7,991.90000	7.99190	7,439,990	10.12	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,501.67000	1.50167	1,707,950	10.57	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.43	Call		3,874.18000	3.87418	4,249,800	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,249.28000	2.24928	1,981,380	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		3,908.19000	3.90819	4,285,660	11.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,227.32000	2.22732	1,961,270	11.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,840.30000	3.84030	4,214,070	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		752.40000	0.75240	877,080	10.16	0.00	0	9
R2032	On	03/02/2022	Bond Future	11.13	Put		1,148.23000	1.14823	988,570	12.21	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		4,222.00000	4.22200	4,615,750	11.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,039.59000	2.03959	1,789,820	11.45	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,663.46000	4.66346	4,234,290	10.62	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,271.42000	2.27142	2,001,670	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		514.27000	0.51427	605,880	10.12	0.00	0	19
R2032	On	03/02/2022	Bond Future	11.13	Call		6,576.08000	6.57608	7,059,940	12.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		5,768.44000	5.76844	6,198,770	11.98	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		2,102.03000	2.10203	1,881,390	11.98	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		5,805.27000	5.80527	6,236,890	11.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,086.34000	2.08634	1,866,990	11.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		5,731.69000	5.73169	6,160,720	11.97	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,117.85000	2.11785	1,895,910	11.97	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,951.81000	4.95181	4,574,600	10.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		2,932.06000	2.93206	3,215,300	10.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,920.37000	4.92037	4,544,670	10.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		2,956.72000	2.95672	3,241,470	10.54	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,889.44000	4.88944	4,515,250	10.54	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		2,907.87000	2.90787	3,189,600	10.53	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											39,737,733.96	438	139,62
R2035	On	05/08/2021	Bond Future			10.25899	93.93002	10.40209	92.97730	12.75	0.00	0	49,00
R2035	On	04/11/2021	Bond Future			10.45642	90.46180	10.60517	89.49935	13.23	1,628,312.40	18	80,86
R2035	On	03/02/2022	Bond Future			10.66059	91.50273	10.81551	90.52950	12.57	0.00	0	
R2035	On	05/05/2022	Bond Future			10.86234	88.10967	11.02358	87.12505	12.68	0.00	0	
R2035	On	04/08/2022	Bond Future			11.07749	89.11862	11.24561	88.12205	12.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 Future												1,628,312.40	18	129,90
R2035	On	05/08/2021	Bond Future	5.30	Call			0.00000	0.00000	0,000	11.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			45,229.97000	45.22997	44,277,250	11.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	11.70	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call			2,567.76000	2.56776	3,380,720	13.41	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put			184.22000	0.18422	44,460	13.41	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,682.80000	2.68280	1,810,890	11.64	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			45,113.39000	45.11339	44,160,670	11.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	11.70	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			105.96000	0.10596	186,770	11.64	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			45,346.68000	45.34668	44,393,960	11.70	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			6,083.51000	6.08351	7,029,470	15.03	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			7.31000	0.00731	0,550	15.03	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.12	Call			1,125.08000	1.12508	1,417,670	12.33	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,443.63000	2.44363	1,975,080	13.08	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			2,538.76000	2.53876	3,032,660	13.08	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			17,571.54000	17.57154	18,527,400	16.69	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			554.61000	0.55461	407,740	14.89	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			4,314.72000	4.31472	4,973,620	13.65	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,341.24000	1.34124	1,037,690	13.65	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,843.37000	3.84337	3,217,640	12.52	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,103.05000	1.10305	1,391,690	12.31	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put			4,320.86000	4.32086	3,651,000	12.33	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			198.75000	0.19875	139,010	16.28	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			11,392.21000	11.39221	12,295,620	16.30	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			196.15000	0.19615	137,110	16.30	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,292.16000	11.29216	12,194,160	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			16.66000	0.01666	10,070	16.69	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			7,480.78000	7.48078	8,296,360	14.89	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			2,471.75000	2.47175	2,957,760	13.06	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,504.95000	2.50495	2,028,510	13.06	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,366.44000	4.36644	3,692,630	12.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			201.38000	0.20138	140,930	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,386.60000	1.38660	1,723,320	12.52	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			11,342.20000	11.34220	12,244,910	16.28	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			4,845.59000	4.84559	5,540,120	13.85	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			1,143.76000	1.14376	875,840	13.85	0.00	0	30
R2035	On	03/02/2022	Bond Future	10.26	Put			5,258.42000	5.25842	4,617,590	11.75	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,694.73000	1.69473	2,027,130	11.75	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.73	Call		6,830.01000	6.83001	7,556,980	13.48	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put		5,968.27000	5.96827	5,278,700	11.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		1,339.29000	1.33929	1,622,950	11.54	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call		5,381.39000	5.38139	6,037,110	12.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		1,213.28000	1.21328	993,650	13.72	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call		4,939.23000	4.93923	5,568,490	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		2,112.96000	2.11296	1,768,990	12.85	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.70	Put		8,096.02000	8.09602	7,301,510	11.36	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		724.27000	0.72427	902,990	11.36	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		4,743.94000	4.74394	5,360,610	12.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		1,391.40000	1.39140	1,145,140	13.48	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call		4,003.39000	4.00339	4,566,620	12.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		2,681.44000	2.68144	2,271,440	12.60	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.24	Put		2,194.20000	2.19420	1,840,200	12.80	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,705.63000	4.70563	5,319,730	12.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		2,236.87000	2.23687	1,877,740	12.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		1,905.38000	1.90538	1,587,870	12.99	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,752.76000	2.75276	3,205,210	12.23	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		3,793.09000	3.79309	3,272,310	12.23	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.05	Put		2,631.32000	2.63132	2,226,840	12.62	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put		4,888.53000	4.88853	4,275,520	11.87	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call		1,916.29000	1.91629	2,276,510	11.87	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call		7,496.29000	7.49629	8,249,890	13.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		2,215.44000	2.21544	1,858,880	12.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,782.37000	4.78237	5,401,600	12.80	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call		4,075.05000	4.07505	4,643,800	12.62	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		6,122.40000	6.12240	6,774,060	13.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		2,446.57000	2.44657	2,113,610	13.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,044.18000	6.04418	6,691,970	13.33	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		2,482.15000	2.48215	2,145,320	13.33	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,083.26000	6.08326	6,732,980	13.34	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		2,464.30000	2.46430	2,129,400	13.34	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		5,957.99000	5.95799	5,372,420	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		2,859.21000	2.85921	3,265,660	11.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		6,031.65000	6.03165	5,441,530	11.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,884.40000	2.88440	3,293,130	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		5,994.90000	5.99490	5,407,060	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		2,909.36000	2.90936	3,320,360	11.73	0.00	0	
Total R2035 Option											0.00	0	13,18

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 R2035											1,628,312.40	18	143,06
R2037	On	05/08/2021			10.53764	84.85964	10.68566	83.88051		14.02	0.00	0	57,74
R2037	On	04/11/2021			10.72790	85.76844	10.88156	84.77925		13.83	0.00	0	111,86
R2037	On	03/02/2022			10.92461	82.50078	11.08444	81.50053		13.83	0.00	0	
R2037	On	05/05/2022			11.12691	83.47951	11.29319	82.46755		13.30	0.00	0	
R2037	On	04/08/2022			11.34440	80.18124	11.51779	79.15705		13.38	0.00	0	
Total R2037 Future											0.00	0	169,60
R2037	On	05/08/2021	12.27	Call			9,490.12000	9.49012	10,469,130	17.90	0.00	0	
R2037	On	05/08/2021	12.27	Put			0.12000	0.00012	0,000	17.90	0.00	0	
R2037	On	05/08/2021	12.28	Call			9,544.70000	9.54470	10,523,710	17.91	0.00	0	
R2037	On	05/08/2021	12.28	Put			0.12000	0.00012	0,000	17.91	0.00	0	
R2037	On	05/08/2021	12.26	Call			9,435.48000	9.43548	10,414,480	17.88	0.00	0	
R2037	On	05/08/2021	12.26	Put			0.13000	0.00013	0,000	17.88	0.00	0	
R2037	On	04/11/2021	12.81	Put			202.13000	0.20213	140,470	17.18	0.00	0	
R2037	On	04/11/2021	11.49	Call			4,867.86000	4.86786	5,587,510	14.56	0.00	0	60
R2037	On	04/11/2021	12.82	Call			11,294.99000	11.29499	12,223,220	17.20	0.00	0	
R2037	On	04/11/2021	12.82	Put			199.57000	0.19957	138,610	17.20	0.00	0	
R2037	On	04/11/2021	12.83	Call			11,343.64000	11.34364	12,272,570	17.22	0.00	0	
R2037	On	04/11/2021	12.83	Put			197.03000	0.19703	136,770	17.22	0.00	0	
R2037	On	04/11/2021	12.81	Call			11,246.31000	11.24631	12,173,840	17.18	0.00	0	
R2037	On	04/11/2021	12.30	Call			8,744.00000	8.74400	9,622,530	16.20	0.00	0	
R2037	On	04/11/2021	12.30	Put			390.53000	0.39053	279,870	16.20	0.00	0	60
R2037	On	04/11/2021	11.49	Put			1,118.55000	1.11855	849,010	14.56	0.00	0	
R2037	On	03/02/2022	11.45	Call			4,517.89000	4.51789	5,142,370	14.04	0.00	0	
R2037	On	03/02/2022	11.45	Put			2,297.38000	2.29738	1,921,610	14.04	0.00	0	
R2037	On	03/02/2022	11.46	Call			4,555.31000	4.55531	5,182,470	14.05	0.00	0	
R2037	On	03/02/2022	11.46	Put			2,275.34000	2.27534	1,902,250	14.05	0.00	0	
R2037	On	03/02/2022	11.47	Call			4,592.62000	4.59262	5,222,460	14.06	0.00	0	
R2037	On	03/02/2022	11.47	Put			2,253.26000	2.25326	1,882,850	14.06	0.00	0	
R2037	On	05/05/2022	11.82	Put			2,622.57000	2.62257	2,262,100	13.92	0.00	0	
R2037	On	05/05/2022	11.83	Call			5,744.93000	5.74493	6,398,480	13.94	0.00	0	
R2037	On	05/05/2022	11.83	Put			2,603.58000	2.60358	2,245,170	13.94	0.00	0	
R2037	On	05/05/2022	11.84	Call			5,783.10000	5.78310	6,438,700	13.95	0.00	0	
R2037	On	05/05/2022	11.84	Put			2,584.99000	2.58499	2,228,630	13.95	0.00	0	
R2037	On	05/05/2022	11.82	Call			5,707.10000	5.70710	6,358,590	13.92	0.00	0	
R2037	On	04/08/2022	10.89	Call			2,605.34000	2.60534	3,002,710	12.91	0.00	0	
R2037	On	04/08/2022	10.89	Put			6,409.03000	6.40903	5,782,210	12.91	0.00	0	
R2037	On	04/08/2022	10.90	Call			2,628.94000	2.62894	3,028,660	12.92	0.00	0	
R2037	On	04/08/2022	10.90	Put			6,369.93000	6.36993	5,745,460	12.92	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.91	Call			2,652.96000	2.65296	3,055,030	12.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			6,331.33000	6.33133	5,709,210	12.93	0.00	0	
Total R2037 Option												0.00	0	1,20
Total For R2037												0.00	0	170,80
R2040	On	05/08/2021	Bond Future			10.68705	86.78400	10.85012	85.63300		14.56	0.00	0	35,14
R2040	On	04/11/2021	Bond Future			10.87332	87.71338	11.04265	86.55053		14.37	0.00	0	79,06
R2040	On	03/02/2022	Bond Future			11.06583	84.21791	11.24203	83.04193		14.41	0.00	0	
R2040	On	05/05/2022	Bond Future			11.26330	85.21704	11.44665	84.02732		13.83	0.00	0	
R2040	On	04/08/2022	Bond Future			11.47531	81.68790	11.66656	80.48388		13.92	0.00	0	
Total R2040 Future												0.00	0	114,20
R2040	On	05/08/2021	Bond Future	12.48	Call			10,275.87000	10.27587	11,426,760	18.81	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			0.11000	0.00011	0,000	18.81	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			10,332.62000	10.33262	11,483,520	18.83	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put			35.86000	0.03586	3,840	16.43	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			4,709.93000	4.70993	5,828,910	16.43	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			21,757.57000	21.75757	22,908,570	19.87	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			0.10000	0.00010	0,000	18.83	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			10,219.05000	10.21905	11,369,930	18.79	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			0.00000	0.00000	0,000	19.87	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put			0.12000	0.00012	0,000	18.79	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			407.59000	0.40759	113,170	14.70	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			1,785.64000	1.78564	2,642,220	14.70	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call			11,564.02000	11.56402	12,645,100	18.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			259.66000	0.25966	177,890	18.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			11,462.63000	11.46263	12,541,900	18.11	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			266.02000	0.26602	182,440	18.11	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			11,513.31000	11.51331	12,593,500	18.13	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			262.79000	0.26279	180,130	18.13	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,552.41000	2.55241	2,106,400	14.81	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			4,776.19000	4.77619	5,509,260	14.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,529.17000	2.52917	2,086,260	14.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			4,696.36000	4.69636	5,423,220	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,575.84000	2.57584	2,126,720	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			4,736.22000	4.73622	5,466,190	14.81	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,301.90000	1.30190	1,080,600	16.08	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			5,759.91000	5.75991	6,517,440	14.27	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,871.43000	2.87143	2,439,240	14.27	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			5,799.00000	5.79900	6,559,050	14.28	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,849.99000	2.84999	2,420,320	14.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/05/2022	Bond Future	11.90	Call			5,720.89000	5.72089	6,475,900	14.25	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			12,194.31000	12.19431	11,170,270	12.60	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			610.91000	0.61091	776,590	12.60	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			7,616.13000	7.61613	6,783,050	12.88	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			1,671.65000	1.67165	2,028,290	12.88	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			10,584.19000	10.58419	11,552,610	16.08	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,893.02000	2.89302	2,458,310	14.25	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			6,817.12000	6.81712	6,080,970	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			2,721.89000	2.72189	3,192,580	13.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			6,775.02000	6.77502	6,041,690	13.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			2,746.87000	2.74687	3,220,380	13.35	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			6,732.81000	6.73281	6,002,300	13.35	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			2,696.71000	2.69671	3,164,580	13.33	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												0.00	0	120,50
R2044	On	05/08/2021	Bond Future			10.75091	83.41318	10.91892	82.21339		15.17	627,517,353.14	7,523	40,38
R2044	On	04/11/2021	Bond Future			10.92922	84.30649	11.10370	83.09432		14.95	33,722,596.00	400	33,50
R2044	On	03/02/2022	Bond Future			11.11330	80.89690	11.29488	79.67100		15.00	0.00	0	
R2044	On	05/05/2022	Bond Future			11.30172	81.85671	11.49069	80.61643		14.40	0.00	0	
R2044	On	04/08/2022	Bond Future			11.50370	78.41412	11.70084	77.15896		14.49	0.00	0	
Total R2044 Future												661,239,949.14	7,923	73,85
R2044	On	05/08/2021	Bond Future	12.60	Call			10,553.05000	10.55305	11,752,720	20.28	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			0.12000	0.00012	0,000	20.28	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			10,608.73000	10.60873	11,808,410	20.31	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			0.11000	0.00011	0,000	20.31	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			10,497.29000	10.49729	11,696,950	20.26	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			0.13000	0.00013	0,000	20.26	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			11,209.54000	11.20954	12,336,930	18.44	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			257.76000	0.25776	172,980	18.44	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			11,108.86000	11.10886	12,234,350	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			264.11000	0.26411	177,430	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			11,159.21000	11.15921	12,285,660	18.42	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			260.91000	0.26091	175,190	18.42	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			2,636.82000	2.63682	2,164,870	15.46	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			4,667.29000	4.66729	5,424,520	15.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			2,612.82000	2.61282	2,144,150	15.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			4,587.56000	4.58756	5,338,240	15.44	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			2,660.80000	2.66080	2,185,580	15.44	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			4,627.48000	4.62748	5,381,430	15.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/05/2022	Bond Future	11.92	Call			5,645.87000	5.64587	6,430,310	14.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			2,946.29000	2.94629	2,490,450	14.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			5,684.88000	5.68488	6,471,980	14.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			2,924.31000	2.92431	2,471,130	14.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			5,607.21000	5.60721	6,388,980	14.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			2,968.71000	2.96871	2,510,200	14.85	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			6,794.38000	6.79438	6,032,650	13.92	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			2,747.94000	2.74794	3,244,350	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			6,751.46000	6.75146	5,992,710	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			2,773.26000	2.77326	3,272,650	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			6,708.46000	6.70846	5,952,690	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			2,722.44000	2.72244	3,215,870	13.92	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												661,239,949.14	7,923	73,85
R2048	On	05/08/2021	Bond Future			10.68576	86.91463	10.85378	85.67611		14.79	0.00	0	90,50
R2048	On	04/11/2021	Bond Future			10.86058	83.43420	11.03524	82.18290		15.35	327,312,366.60	3,923	127,65
R2048	On	03/02/2022	Bond Future			11.04061	84.39436	11.22250	83.12897		14.58	0.00	0	
R2048	On	05/05/2022	Bond Future			11.21728	80.98014	11.40654	79.69989		14.77	0.00	0	
R2048	On	04/08/2022	Bond Future			11.40438	81.90614	11.60168	80.61051		14.07	0.00	0	
Total R2048 Future												327,312,366.60	3,923	218,15
R2048	On	05/08/2021	Bond Future	12.51	Call			10,647.47000	10.64747	11,885,830	19.97	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			0.16000	0.00016	0,000	19.97	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			10,704.10000	10.70410	11,942,470	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			0.15000	0.00015	0,000	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			2,657.21000	2.65721	3,730,200	15.41	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put			2,777.19000	2.77719	1,685,460	13.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			1,113.98000	1.11398	1,841,740	14.55	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put			2,141.46000	2.14146	1,162,470	13.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			0.17000	0.00017	0,000	19.94	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			6,651.10000	6.65110	5,413,870	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			1.51000	0.00151	2,800	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			205.05000	0.20505	39,520	15.41	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			10,590.75000	10.59075	11,829,100	19.94	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			258.07000	0.25807	517,600	13.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			130.74000	0.13074	277,530	13.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			4,238.18000	4.23818	3,033,070	13.75	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			28.81000	0.02881	62,220	13.75	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put			778.94000	0.77894	268,180	14.55	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put			11,486.90000	11.48690	10,291,720	13.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	9.60	Call		104.85000	0.10485	160,970	13.88	193,164.00	1,200	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,455.17000	11.45517	12,614,450	19.43	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		284.55000	0.28455	192,530	19.43	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,505.88000	11.50588	12,666,140	19.45	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		1,903.67000	1.90367	2,431,220	15.08	2,552,781.00	1,050	1,050
R2048	On	04/11/2021	Bond Future	10.30	Put		6,208.93000	6.20893	5,224,170	14.22	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		281.23000	0.28123	190,190	19.45	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,404.42000	11.40442	12,562,720	19.40	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		287.91000	0.28791	194,910	19.40	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		702.78000	0.70278	969,320	14.22	1,163,184.00	1,200	
R2048	On	04/11/2021	Bond Future	10.20	Put		6,851.75000	6.85175	5,821,750	14.04	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		546.15000	0.54615	767,450	14.04	805,822.50	1,050	1,050
R2048	On	04/11/2021	Bond Future	10.80	Put		3,596.96000	3.59696	2,873,210	15.08	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,492.67000	4.49267	5,257,020	14.85	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,760.17000	2.76017	2,259,130	14.85	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,532.21000	4.53221	5,300,100	14.86	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,733.79000	2.73379	2,236,290	14.86	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,453.26000	4.45326	5,214,040	14.84	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,786.79000	2.78679	2,282,180	14.84	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		3,048.31000	3.04831	2,569,230	15.08	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,572.75000	5.57275	6,376,760	15.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		3,024.95000	3.02495	2,548,710	15.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,612.39000	5.61239	6,419,230	15.10	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		3,001.76000	3.00176	2,528,350	15.10	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,533.20000	5.53320	6,334,370	15.08	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,732.61000	2.73261	3,240,110	13.45	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		6,878.06000	6.87806	6,089,930	13.45	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,758.72000	2.75872	3,269,380	13.46	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		6,833.26000	6.83326	6,048,290	13.46	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,706.64000	2.70664	3,210,990	13.44	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		6,923.10000	6.92310	6,131,820	13.44	0.00	0	
Total R2048 Option											4,714,951.50	4,500	4,700
Total For R2048											332,027,318.10	8,423	222,850
R209	On	05/08/2021	Bond Future			10.26093	72.20260	10.39868	71.40691	14.13	0.00	0	19,800
R209	On	04/11/2021	Bond Future			10.43691	69.83609	10.57959	69.03224	14.62	0.00	0	24,500
R209	On	03/02/2022	Bond Future			10.61463	70.63994	10.76253	69.82709	13.95	0.00	0	
R209	On	05/05/2022	Bond Future			10.79565	68.33632	10.94905	67.51398	14.04	0.00	0	
R209	On	04/08/2022	Bond Future			10.98464	69.11907	11.14388	68.28675	13.43	0.00	0	
Total R209 Future											0.00	0	44,300

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	05/08/2021	Bond Future	11.80	Call		7,405.12000	7.40512	8,200,540	17.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		0.28000	0.00028	0,010	17.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,453.73000	7.45373	8,249,170	17.60	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		0.26000	0.00026	0,010	17.60	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,356.46000	7.35646	8,151,850	17.56	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		0.31000	0.00031	0,010	17.56	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		228.81000	0.22881	310,200	12.89	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		8,435.82000	8.43582	9,165,400	17.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		269.87000	0.26987	195,600	17.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,478.75000	8.47875	9,209,190	17.89	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		1,939.60000	1.93960	2,319,940	14.62	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		266.32000	0.26632	192,910	17.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,392.84000	8.39284	9,121,560	17.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		273.42000	0.27342	198,290	17.85	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,386.36000	2.38636	1,962,850	14.62	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		6,657.98000	6.65798	5,935,520	12.89	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		826.27000	0.82627	1,040,400	13.87	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		4,176.53000	4.17653	3,586,810	13.87	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		7,662.78000	7.66278	8,375,200	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		342.48000	0.34248	251,050	17.51	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		2,210.02000	2.21002	1,880,390	14.25	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,677.89000	3.67789	4,163,370	14.27	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,189.53000	2.18953	1,862,160	14.27	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,613.13000	3.61313	4,094,080	14.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,230.48000	2.23048	1,898,580	14.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,645.55000	3.64555	4,128,770	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,809.87000	4.80987	5,335,230	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,271.39000	2.27139	1,974,410	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,842.62000	4.84262	5,369,750	14.52	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,253.87000	2.25387	1,958,660	14.52	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,777.43000	4.77743	5,301,010	14.49	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,289.27000	2.28927	1,990,510	14.49	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		5,319.26000	5.31926	4,819,220	12.92	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,317.02000	2.31702	2,645,380	12.90	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		5,387.09000	5.38709	4,883,130	12.90	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,338.22000	2.33822	2,668,540	12.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		5,353.09000	5.35309	4,851,090	12.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,359.52000	2.35952	2,691,800	12.92	0.00	0	
Total R209 Option											0.00	0	27,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209												0.00	0	71,84
R210	On	05/08/2021			208.16902	208.16902	208.50665	208.50665				0.00	0	1,30
R210	On	04/11/2021			207.66413	207.66413	208.00647	208.00647				0.00	0	1,48
R210	On	03/02/2022			210.10374	210.10374	210.45077	210.45077				0.00	0	
R210	On	05/05/2022			209.81125	209.81125	210.16297	210.16297				0.00	0	
R210	On	04/08/2022			212.38595	212.38595	212.74203	212.74203				0.00	0	
Total R210 Future												0.00	0	2,75
Total For R210												0.00	0	2,75
R212	On	05/08/2021			173.17117	173.17117	173.14953	173.14953				0.00	0	2,43
R212	On	04/11/2021			175.06834	175.06834	175.04735	175.04735				0.00	0	4,85
Total R212 Future												0.00	0	2,85
Total For R212												0.00	0	2,85
R213	On	05/08/2021			9.25723	88.99912	9.35997	88.41949		11.11		0.00	0	1,76
R213	On	04/11/2021			9.44336	86.42326	9.55026	85.83793		11.38	544,812,231.04	6,304	8,85	
R213	On	03/02/2022			9.63568	87.41769	9.74716	86.82590		10.79		0		
R213	On	05/05/2022			9.82696	84.92207	9.94320	84.32340		10.73		0		
R213	On	04/08/2022			10.03256	85.89897	10.15399	85.29302		10.16		0		
Total R213 Future												544,812,231.04	6,304	10,66
R213	On	05/08/2021	10.85	Call			7,862.58000	7.86258	8,442,140	13.55		0.00	0	
R213	On	05/08/2021	10.85	Put			0.07000	0.00007	0,000	13.55		0.00	0	
R213	On	05/08/2021	10.86	Call			7,912.08000	7.91208	8,491,640	13.56		0.00	0	
R213	On	05/08/2021	10.14	Call			4,253.01000	4.25301	4,820,960	12.47		0.00	0	
R213	On	05/08/2021	10.14	Put			13.60000	0.01360	1,920	12.47		0.00	0	
R213	On	05/08/2021	9.34	Put			778.80000	0.77880	428,180	10.83		0.00	0	
R213	On	05/08/2021	10.86	Put			0.07000	0.00007	0,000	13.56		0.00	0	
R213	On	05/08/2021	10.84	Call			7,813.05000	7.81305	8,392,600	13.54		0.00	0	
R213	On	05/08/2021	9.34	Call			666.53000	0.66653	895,540	10.83		0.00	0	
R213	On	05/08/2021	10.84	Put			0.08000	0.00008	0,000	13.54		0.00	0	
R213	On	05/08/2021	10.78	Call			7,514.98000	7.51498	8,094,480	13.47		0.00	0	
R213	On	05/08/2021	10.78	Put			0.13000	0.00013	0,000	13.47		0.00	0	
R213	On	04/11/2021	11.11	Call			8,220.58000	8.22058	8,749,060	13.58		0.00	0	
R213	On	04/11/2021	11.11	Put			244.32000	0.24432	187,470	13.58		0.00	0	
R213	On	04/11/2021	11.09	Call			8,131.83000	8.13183	8,658,890	13.55		0.00	0	
R213	On	04/11/2021	11.09	Put			251.50000	0.25150	193,230	13.55		0.00	0	
R213	On	04/11/2021	11.10	Call			8,176.16000	8.17616	8,703,940	13.56		0.00	0	
R213	On	04/11/2021	11.10	Put			247.85000	0.24785	190,300	13.56		0.00	0	
R213	On	03/02/2022	10.60	Call			5,561.78000	5.56178	5,990,260	11.65		0.00	0	
R213	On	03/02/2022	10.60	Put			1,207.24000	1.20724	1,043,930	11.65		0.00	0	43
R213	On	03/02/2022	10.00	Call			3,467.04000	3.46704	3,806,260	10.97		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.00	Put		2,144.55000	2.14455	1,891,980	10.97	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put		4,329.17000	4.32917	3,934,410	10.37	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call		4,289.65000	4.28965	4,669,560	11.22	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		1,685.91000	1.68591	1,474,030	11.22	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,765.86000	2.76586	3,062,470	10.80	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		2,698.05000	2.69805	2,402,870	10.80	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		5,987.63000	5.98763	5,520,530	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,346.84000	1.34684	1,531,180	10.30	0.00	0	2
R213	On	03/02/2022	Bond Future	10.15	Call		3,952.28000	3.95228	4,316,400	11.12	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		1,857.93000	1.85793	1,630,260	11.12	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,292.26000	2.29226	2,555,820	10.67	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		3,181.64000	3.18164	2,853,410	10.67	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		6,777.22000	6.77722	6,285,910	9.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		1,482.80000	1.48280	1,679,830	10.37	0.00	0	4
R213	On	03/02/2022	Bond Future	9.97	Call		3,375.43000	3.37543	3,709,460	10.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,208.44000	2.20844	1,950,680	10.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,405.84000	3.40584	3,741,600	10.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,186.98000	2.18698	1,930,950	10.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,344.90000	3.34490	3,677,190	10.94	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		784.17000	0.78417	908,860	9.97	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,128.32000	1.12832	973,610	11.74	0.00	0	2
R213	On	03/02/2022	Bond Future	10.17	Call		4,018.91000	4.01891	4,386,240	11.14	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,822.35000	1.82235	1,597,890	11.14	0.00	0	2
R213	On	03/02/2022	Bond Future	9.15	Put		4,580.46000	4.58046	4,173,010	10.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,229.83000	2.22983	1,970,330	10.94	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		596.41000	0.59641	696,890	9.91	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		5,827.12000	5.82712	6,264,200	11.74	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,309.45000	5.30945	5,709,640	11.26	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,833.98000	1.83398	1,635,500	11.26	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,343.71000	5.34371	5,745,110	11.28	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,819.75000	1.81975	1,622,480	11.28	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,275.25000	5.27525	5,674,230	11.25	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,848.32000	1.84832	1,648,630	11.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,195.68000	4.19568	3,861,360	9.94	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,843.94000	2.84394	3,116,980	9.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,168.60000	4.16860	3,835,690	9.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,867.32000	2.86732	3,141,770	9.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,141.30000	4.14130	3,809,800	9.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,820.31000	2.82031	3,091,940	9.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Option												0.00	0	2,85
Total For R213												544,812,231.04	6,304	13,52
R214	On	05/08/2021	Bond Future			10.68583	68.83245	10.84875	67.88225		15.05	0.00	0	11,42
R214	On	04/11/2021	Bond Future			10.86134	66.29269	11.03024	65.33266		15.63	0.00	0	16,62
R214	On	03/02/2022	Bond Future			11.04174	67.05554	11.21712	66.08470		14.88	0.00	0	
R214	On	05/05/2022	Bond Future			11.21878	64.57092	11.40074	63.58871		15.04	0.00	0	
R214	On	04/08/2022	Bond Future			11.40588	65.30923	11.59498	64.31521		14.36	0.00	0	
Total R214 Future												0.00	0	28,05
R214	On	05/08/2021	Bond Future	12.02	Call			6,234.77000	6.23477	7,183,040	18.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			2.01000	0.00201	0,080	18.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			6,283.67000	6.28367	7,232,050	18.56	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			1.89000	0.00189	0,070	18.56	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			6,185.82000	6.18582	7,133,970	18.51	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			2.14000	0.00214	0,090	18.51	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			7,653.05000	7.65305	8,506,220	18.76	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			358.02000	0.35802	251,160	18.76	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			7,694.79000	7.69479	8,549,140	18.78	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			353.53000	0.35353	247,850	18.78	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			7,736.58000	7.73658	8,592,080	18.80	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			349.16000	0.34916	244,630	18.80	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			2,388.16000	2.38816	1,982,840	15.07	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			3,368.15000	3.36815	3,928,100	15.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			2,433.68000	2.43368	2,022,790	15.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			3,398.58000	3.39858	3,961,330	15.05	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			2,410.73000	2.41073	2,002,640	15.05	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,429.32000	3.42932	3,994,840	15.07	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			4,368.83000	4.36883	4,973,210	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			2,549.82000	2.54982	2,171,990	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			4,307.65000	4.30765	4,907,560	15.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			2,590.51000	2.59051	2,208,210	15.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			4,338.10000	4.33810	4,940,250	15.28	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			2,569.99000	2.56999	2,189,930	15.28	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			5,564.91000	5.56491	4,960,510	13.71	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			2,258.56000	2.25856	2,650,550	13.72	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			5,529.65000	5.52965	4,927,620	13.72	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			2,216.52000	2.21652	2,603,760	13.70	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			5,600.37000	5.60037	4,993,590	13.70	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			2,237.48000	2.23748	2,627,100	13.71	0.00	0	
Total R214 Option												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										0.00	0	28,05
Total for Bond										4,553,350,080.50	61,399	1,433,90
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			789.24000	789.24000	782.89000	782.89000				3,393,732,000.00	430	!
GOVI On 04/11/2021 GOVI			797.77300	797.77300	791.36700	791.36700				3,430,423,900.00	430	9!
GOVI On 03/02/2022 GOVI			806.94400	806.94400	800.47200	800.47200				0.00	0	
GOVI On 05/05/2022 GOVI			816.50000	816.50000	809.95500	809.95500				0.00	0	
GOVI On 04/08/2022 GOVI			826.22300	826.22300	819.60200	819.60200				0.00	0	
Total GOVI Future										6,824,155,900.00	860	9!
GOVI On 05/08/2021 GOVI	719.14	Call			637,500.00000	63.75000	701,000,000			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			637,400.00000	63.74000	700,900,000			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			637,600.00000	63.76000	701,100,000			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	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			629,670.00000	62.96700	693,730,000			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			629,570.00000	62.95700	693,630,000			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			629,470.00000	62.94700	693,530,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			77,120.00000	7.71200	141,840,000			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			77,320.00000	7.73200	142,040,000			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			77,220.00000	7.72200	141,940,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			217,050.00000	21.70500	282,500,000			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			217,250.00000	21.72500	282,700,000			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			217,150.00000	21.71500	282,600,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			3,320.00000	0.33200	69,530,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		3,220.00000	0.32200	69,430,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		3,420.00000	0.34200	69,630,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											6,824,155,900.00	860	98
Total for GOVI											6,824,155,900.00	860	98
AL37	On	05/08/2021	Index Future			799.40700	799.40700	797.57900	797.57900		0.00	0	
AL37	On	04/11/2021	Index Future			808.05100	808.05100	806.21500	806.21500		0.00	0	
AL37	On	03/02/2022	Index Future			817.34000	817.34000	815.49100	815.49100		0.00	0	
AL37	On	05/05/2022	Index Future			827.01800	827.01800	825.15200	825.15200		0.00	0	
AL37	On	04/08/2022	Index Future			836.86700	836.86700	834.98100	834.98100		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/08/2021	Index Future			911.77100	911.77100	906.18200	906.18200		0.00	0	
AL7T	On	04/11/2021	Index Future			921.62900	921.62900	915.99400	915.99400		0.00	0	
AL7T	On	03/02/2022	Index Future			932.22400	932.22400	926.53200	926.53200		0.00	0	
AL7T	On	05/05/2022	Index Future			943.26300	943.26300	937.50900	937.50900		0.00	0	
AL7T	On	04/08/2022	Index Future			954.49600	954.49600	948.67600	948.67600		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/08/2021	Index Future			798.92500	798.92500	792.39800	792.39800		0.00	0	10
ALBI	On	04/11/2021	Index Future			807.56300	807.56300	800.97700	800.97700		0.00	0	10
ALBI	On	03/02/2022	Index Future			816.84600	816.84600	810.19300	810.19300		0.00	0	
ALBI	On	05/05/2022	Index Future			826.51900	826.51900	819.79100	819.79100		0.00	0	
ALBI	On	04/08/2022	Index Future			836.36200	836.36200	829.55600	829.55600		0.00	0	
Total ALBI Future											0.00	0	21
Total For ALBI											0.00	0	21
IGOV	On	05/08/2021	Index Future			288.71600	288.71600	288.55800	288.55800		0.00	0	8
IGOV	On	04/11/2021	Index Future			291.90900	291.90900	291.75400	291.75400		0.00	0	38
IGOV	On	03/02/2022	Index Future			295.33600	295.33600	295.18200	295.18200		0.00	0	
IGOV	On	05/05/2022	Index Future			298.90300	298.90300	298.74900	298.74900		0.00	0	
IGOV	On	04/08/2022	Index Future			302.53200	302.53200	302.37600	302.37600		0.00	0	
Total IGOV Future											0.00	0	47
Total For IGOV											0.00	0	47
Total for Index											0.00	0	65
JIBAR F	On	18/08/2021	Jibar Future			3.69500	96.30500	3.71500	96.28500		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
JIBAR f On 15/09/2021		Jibar Future	3.72500	96.27500	3.75500	96.24500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.82000	96.18000	3.85000	96.15000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	3.86000	96.14000	3.89000	96.11000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	3.96500	96.03500	4.01500	95.98500				0.00	0	
JIBAR f On 19/01/2022		Jibar Future	4.06000	95.94000	4.11000	95.89000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.22000	95.78000	4.28000	95.72000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.54500	95.45500	4.61500	95.38500				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.76000	95.24000	4.85000	95.15000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.03500	94.96500	5.11500	94.88500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.23500	94.76500	5.32500	94.67500				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.42500	94.57500	5.51500	94.48500				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	90.70000	90.70000	90.70000	90.70000				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 :										11,377,505,980.50	62,259	1,466,10
ABCPI On 07/12/2023		Spot Bond	2.38500	314.48067	2.38500	314.39268				0.00	0	4,145,620,00
Total ABCPI3 SPOT										0.00	0	4,145,620,00
Total For ABCPI3										0.00	0	4,145,620,00
ABF001 On 13/09/2026		Spot Bond			0.00000	100.63829				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.95397				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	100.74954	9.65000	100.72360				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.93097				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	100.64565				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.43767				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.92929				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.84499				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.63835				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.79690				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.00613				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.04285				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.38672				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.86423				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.40210				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.55465				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.53091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	101.07144				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.43124				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.36048				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.36860				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.60657				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.01520				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.59937				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.01566				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.74027				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.02600				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.32008				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.86673				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.19235				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.19761				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.20141				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.48725				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.80388				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.84374				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.50384				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.35075				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.46288				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.22433				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.10944				0.00	0	
Total ABJ01 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 ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.64051				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.63730				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.75500	3.75500	3.75500	151.33443				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	107.67132	100.00000	107.40463				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.02000	7.02000	7.02000	144.39104				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	24.33902	100.00000	24.28023				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.62000	2.62000	2.62000	151.36116				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.84000	3.84000	3.84000	198.77809				0.00	0	3,500,000,00
Total ABN62 SPOT										0.00	0	3,500,000,00
Total For ABN62										0.00	0	3,500,000,00
ABN63 On 07/12/2033 Spot Bond			4.52000	4.52000	4.52000	223.16612				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.59500	6.59500	6.59500	104.86866				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.30500	7.30500	7.30500	115.09262				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.63500	105.86716	4.63500	105.85397				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 ABS13 SPOT										0.00	0	30,000,00
Total For ABS13										0.00	0	30,000,00
ABS15 On 11/11/2022 Spot Bond			5.12500	107.78252	5.12500	107.76770				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.99000	114.63345	6.99000	114.61205				0.00	0	1,050,000,00
Total ABS16 SPOT										0.00	0	1,050,000,00
Total For ABS16										0.00	0	1,050,000,00
ABS17 On 11/11/2027 Spot Bond			8.08000	114.65827	8.08000	114.63359				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.56500	111.91754	5.56500	111.90085				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.73000	107.78675	7.73000	107.76454				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	13.41563	100.00000	13.38610				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.73500	319.03245	1.73500	318.94881				0.00	0	900,000,00
Total ABS12 SPOT										0.00	0	900,000,00
Total For ABS12										0.00	0	900,000,00
ABS14 On 31/01/2022 Spot Bond			1.14000	172.69193	1.14000	172.64936				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.18000	10.18000	10.18000	102.39401				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.65592				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.63586				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	100.61101				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.61404				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.25430				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.63411				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.63411				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.65121				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.65121				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	164.26144				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	167.10578				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.60198				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.59795				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.58287				0.00	0	
Total ACL222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ACL222									0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.77686			0.00	0	
Total AECI01 SPOT									0.00	0	
Total For AECI01									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.80881			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.17905			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.22304			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.39379			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.01434			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.92228			0.00	0	
Total AGL03 SPOT									0.00	0	
Total For AGL03									0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.35567			0.00	0	200,000,00
Total AGT01 SPOT									0.00	0	200,000,00
Total For AGT01									0.00	0	200,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.27648			0.00	0	
Total AGT02 SPOT									0.00	0	
Total For AGT02									0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.10731			0.00	0	
Total AGT03 SPOT									0.00	0	
Total For AGT03									0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.81534			0.00	0	
Total AGT04 SPOT									0.00	0	
Total For AGT04									0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.13392			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.13866				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.60500	104.75826	7.60500	100.60474				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.14594				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.17016				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.20035				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.11688				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.99460				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.01197				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.28500	111.11868	6.28500	111.09969				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.06765				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.14188				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	102.03334				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.22400				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.56817				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.06758				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.14180				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.66071				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.17119				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.99335				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.10470				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.07687				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.17890				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.14366				0.00	0	
Total AHF7C2 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 AHF7C2									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.80880			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.71626			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.34000	109.86888	7.34000	109.84724			0.00	0	1,155,000,00
Total AIR02 SPOT									0.00	0	1,155,000,00
Total For AIR02									0.00	0	1,155,000,00
AIR04 On 29/05/2024 Spot Bond			7.74500	105.27889	7.74500	105.25716			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.34000	94.27023	11.34000	94.24198			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.97000	177.07089	5.97000	177.00438			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.14151			0.00	0	5,000,000,00
Total APF04 SPOT									0.00	0	5,000,000,00
Total For APF04									0.00	0	5,000,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	101.39087			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.72168			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total APF08 SPOT									0.00	0	
Total For APF08									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.21570			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.85934			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.19830				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.71020				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.18057				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.76507				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.87000	237.92351	4.87000	237.84108				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.88500	215.46657	4.88500	215.39181				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.11500	171.84968	2.11500	171.80274				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.16000	171.81099	2.16000	171.76387				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.71000	188.80698	4.71000	188.74238				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15 On 27/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16 On 08/08/2021 Spot Bond					0.00000	101.28162				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16: On 19/08/2021 Spot Bond					0.00000	101.09858				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	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.70347				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.46771				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.16000	105.00860	5.16000	104.97124				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.55074				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.55898				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.61046				0.00	12,400,000	100,566,00
Total ASN204 SPOT										0.00	12,400,000	100,566,00

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 ASN204										0.00	12,400,000	100,566,00
ASN20 On 24/08/2021 Spot Bond					0.00000	101.27818				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.44599				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.86319				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.70147				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.55060				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.11950				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.10565				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.06394				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.72640				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.52657				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.59595				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.76160				0.00	91,999,800	73,599,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN310 SPOT										0.00	91,999,800	73,599,90
Total For ASN310										0.00	91,999,800	73,599,90
ASN310 On 31/03/2029 Spot Bond			4.18500	4.18500	4.18500	105.79558				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.04500	5.04500	5.04500	96.45372				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.56456				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.64413				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	101.25791				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.78287				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.27000	103.53809	5.27000	103.50095				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.60596				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.55068				0.00	58,400,000	14,600,00
Total ASN346 SPOT										0.00	58,400,000	14,600,00
Total For ASN346										0.00	58,400,000	14,600,00
ASN346 On 20/06/2024 Spot Bond					0.00000	100.58281				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.58084				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	100.58084				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.91536				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.69633				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.56975				0.00	0	10,000,00
Total ASN373 SPOT										0.00	0	10,000,00
Total For ASN373										0.00	0	10,000,00
ASN37 On 20/12/2024 Spot Bond					0.00000	100.59085				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	99.98556				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.67087				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.67087				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.29734				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.57478				0.00	0	40,000,00
Total ASN388 SPOT										0.00	0	40,000,00
Total For ASN388										0.00	0	40,000,00
ASN39 On 20/11/2022 Spot Bond					0.00000	100.98880				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.62995				0.00	400,000,000	100,000,00
Total ASN399 SPOT										0.00	400,000,000	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 ASN399										0.00	400,000,000	100,000,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.57076				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.67119				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.77247				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	104.42980				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.52120				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.53771				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.72125				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.46482				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.49576				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.17296				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.17458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.03338				0.00	0	490,000,00
Total ASN462 SPOT										0.00	0	490,000,00
Total For ASN462										0.00	0	490,000,00
ASN462 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	99.92394				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.42305				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	99.98749				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	99.98505				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	103.85762				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN474 On 11/08/2021 Spot Bond					0.00000	101.09741				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.58849				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.70136				0.00	0	92,000,00
Total ASN480 SPOT										0.00	0	92,000,00
Total For ASN480										0.00	0	92,000,00
ASN480 On 25/08/2025 Spot Bond					0.00000	107.72000				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	104.31203				0.00	0	340,000,00
Total ASN486 SPOT										0.00	0	340,000,00
Total For ASN486										0.00	0	340,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 01/09/2025 Spot Bond					0.00000	100.58648				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.73351				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.71389				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.37651				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.62820				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.60224				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.60224				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.57144				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.91821	9.00000	109.47896				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.83586	8.18000	109.81455				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.73000	99.28771	8.73000	99.26453				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.73000	99.28771	8.73000	99.26453				0.00	0	
Total ASN511 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 ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	99.95085	9.10000	99.92628				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	99.94059	11.05000	99.91091				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	99.94086	11.00000	99.91130				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.94348	10.50000	99.91523				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.94348	10.50000	99.91523				0.00	0	240,000,00
Total ASN538 SPOT										0.00	0	240,000,00
Total For ASN538										0.00	0	240,000,00
ASN54: On 02/04/2026 Spot Bond					0.00000	100.45638				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.92833				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.52937				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	99.94295	10.60000	99.91444				0.00	0	200,000,00
Total ASN545 SPOT										0.00	0	200,000,00
Total For ASN545										0.00	0	200,000,00
ASN55: On 31/01/2024 Spot Bond			10.47000	98.26213	10.47000	99.91547				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	99.94258	10.55000	99.91388				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	99.89836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.03065				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.86542				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.67664				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.55071				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.59895				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.33360				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.72696				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	101.17389				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.81790				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.59462				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	99.92233	9.22000	99.92533				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59(On 11/04/2023 Spot Bond					0.00000	100.28149				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.20779				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.08345				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.02675				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	101.18447				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.92962				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	99.91144				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	100.57004				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	99.83548				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61(On 21/12/2026 Spot Bond					0.00000	100.61575				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61(On 10/08/2021 Spot Bond					0.00000	101.04653				0.00	0	
Total ASN615 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 ASN615										0.00	0	
ASN615 On 11/08/2021 Spot Bond					0.00000	101.53928				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN616 On 28/02/2024 Spot Bond					0.00000	101.18577				0.00	0	200,000,00
Total ASN617 SPOT										0.00	0	200,000,00
Total For ASN617										0.00	0	200,000,00
ASN617 On 11/08/2021 Spot Bond					0.00000	101.47081				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	101.58781				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	101.10527				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	101.04848				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	100.92526				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN622 On 19/08/2021 Spot Bond					0.00000	101.00338				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN623 On 21/12/2026 Spot Bond					0.00000	100.58260				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 25/08/2021 Spot Bond					0.00000	100.86524				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN625 On 25/11/2021 Spot Bond					0.00000	100.86524				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN626 On 28/02/2024 Spot Bond					0.00000	101.28294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 08/09/2021 Spot Bond					0.00000	100.62727				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	100.43033				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	100.84958				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.80133				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.74268				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63 On 27/09/2021 Spot Bond					0.00000	100.45205				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64 On 30/09/2021 Spot Bond					0.00000	103.50007				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64 On 01/10/2021 Spot Bond					0.00000	100.34566				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	99.87085				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.38759				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.31076				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN64 On 20/10/2021 Spot Bond					0.00000	100.09941			0.00	0	
Total ASN649 SPOT									0.00	0	
Total For ASN649									0.00	0	
ASN65 On 22/10/2021 Spot Bond					0.00000	100.45864			0.00	0	
Total ASN650 SPOT									0.00	0	
Total For ASN650									0.00	0	
ASN65 On 27/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total ASN652 SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For ASN652								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
ASN65 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ASN656 SPOT								0.00	0	0	
Total For ASN656								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			5.31000	105.72674	5.31000	105.71168		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.18203	9.30000	103.15654		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	
Total For BAW21/R208								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.11628		0.00	0	0	
Total BAW22 SPOT								0.00	0	0	
Total For BAW22								0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.10553		0.00	0	0	
Total BAW28 SPOT								0.00	0	0	
Total For BAW28								0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.98553		0.00	0	0	
Total BAW29 SPOT								0.00	0	0	
Total For BAW29								0.00	0	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.84289		0.00	0	0	
Total BAW30 SPOT								0.00	0	0	
Total For BAW30								0.00	0	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.39552		0.00	0	0	
Total BAW31 SPOT								0.00	0	0	
Total For BAW31								0.00	0	0	
BAW33 On 13/10/2023 Spot Bond			6.33000	101.42081	6.33000	101.40354		0.00	0	0	
Total BAW33 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 BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.02175				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.06768				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.74026				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.01898				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.63804				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.48500	8.48500	8.48500	104.99275				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.79000	10.79000	10.79000	108.92405				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.58137				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.41246				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.56059				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.56075				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.56928				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.88843				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.65697				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.64691				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.67591				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.65643				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.67528				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.63729				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.67512				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.63808				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.67540				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.65654				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.63228				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.65660				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.61923				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.76939				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.76939				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.78850				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.77009				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.04444				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.80788				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.73500	7.73500	7.73500	104.21108				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.88056				0.00	0	
Total BDX211 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 BDX211									0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.48711			0.00	80,000,000	40,000,00
Total BDX31 SPOT									0.00	80,000,000	40,000,00
Total For BDX31									0.00	80,000,000	40,000,00
BDX32 On 01/04/2022 Spot Bond					0.00000	100.39625			0.00	0	
Total BDX32 SPOT									0.00	0	
Total For BDX32									0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.81892			0.00	0	
Total BDX33 SPOT									0.00	0	
Total For BDX33									0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.27500	109.43634	7.27500	109.41510		873,000,000,000.00	120,000,000	120,000,000	60,000,00
Total BGL07 SPOT								873,000,000,000.00	120,000,000	120,000,000	60,000,00
Total For BGL07								873,000,000,000.00	120,000,000	120,000,000	60,000,00
BGL08 On 03/09/2022 Spot Bond					0.00000	101.10831			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.64558			0.00	0	
Total BGL12 SPOT									0.00	0	
Total For BGL12									0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.28500	105.47046	6.28500	105.45236			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.63525			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.22934			0.00	200,000,000	100,000,00
Total BGL15 SPOT									0.00	200,000,000	100,000,00
Total For BGL15									0.00	200,000,000	100,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.33069			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.63131			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.83298			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.70361				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.36761				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.97180				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.08505				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.39776				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.02500	109.50004	6.02500	109.48238				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.73082				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.85777				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.86748				0.00	0	300,000,00
Total BID14 SPOT										0.00	0	300,000,00
Total For BID14										0.00	0	300,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.05874				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.96653				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.28786				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.50400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.04500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.90200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.98629				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.02600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.74097				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.07125				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.96010				0.00	0	400,000,00
Total BPPF19 SPOT										0.00	0	400,000,00
Total For BPPF19										0.00	0	400,000,00
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.68585				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.84914				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.18919				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	99.92207				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	99.91558				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.22175				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.23822				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	99.92578				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.92203				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.91878				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2: On 10/11/2021 Spot Bond					0.00000	101.30100				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.46230				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	98.47062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.23000	110.55001	7.23000	110.52856				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.46000	112.03573	7.46000	112.01331				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.23000	113.13928	8.23000	113.11448				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.50000	103.32374	9.50000	102.01668			3,021,000,000,000.00		318,000,000	79,500,000
Total CCT04 SPOT									3,021,000,000,000.00		318,000,000	79,500,000
Total For CCT04									3,021,000,000,000.00		318,000,000	79,500,000
CGR42 On 03/08/2023 Spot Bond					0.00000	99.87194				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.65738				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.96246				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.28583				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.37691				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.05784				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.06441				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN193 On 29/08/2021 Spot Bond			3.14000	164.91076	3.14000	164.77904				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.08500	2.08500	2.08500	164.39375				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.84873	4.77000	108.69600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.24819				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.05500	112.03457	7.05500	112.01346				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	114.49357	8.70700	117.96300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.81942				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.03139				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.86485				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.76240	10.98000	102.73255				0.00	0	
Total CLN379 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 CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	113.63800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	119.77759	6.50000	115.97100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.82400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.59593				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.21684				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.20660				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.08500	171.87546	2.08500	171.82868				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.32000	138.37487	5.32000	138.32505				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.76000	136.37773	5.76000	136.32703				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	103.30600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	101.17851				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	101.08788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.13915				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.48500	105.89937	6.48500	105.88101				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN466 On 14/03/2022 Spot Bond					0.00000	101.00922				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.60473				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.79086				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.30455				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	78.30297	100.00000	78.14284				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.15531				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.98000	102.70974	5.98000	102.69325				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.28500	102.75267	6.28500	102.73540				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN49(On 28/03/2022 Spot Bond					0.00000	100.78685				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	100.69544				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.98664				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.68500	113.34854	6.68500	113.32829				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	102.93805				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.27343				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.28848				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	99.69462				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	100.62544				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	100.90455				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	100.71587				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.68340				0.00	0	
Total CLN511 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 CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.65744	9.96000	103.63008				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.43094	10.01000	102.40360				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.10378				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.74573	9.60000	101.43712				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.69836				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.95504				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.53171	9.20000	103.50640				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.80223				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.44096				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.44684				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.88964				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.18844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.69836				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.64624				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.15339				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.96000	104.86227	8.96000	104.83729				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.01545				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.02865				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.17409				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	139.79700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.93129				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.29930				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.43000	110.80684	8.43000	110.78157			10,652,148,000,000.00	1,263,600,000	315,900,000	
Total CLN546 SPOT									10,652,148,000,000.00	1,263,600,000	315,900,000	
Total For CLN546									10,652,148,000,000.00	1,263,600,000	315,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			8.48000	108.23942	8.48000	108.21500				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.57000	107.73432	8.57000	107.70975				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	312.27829				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.20008				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.19522				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.04755				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.19229				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	120.29800				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.26352				0.00	0	
Total CLN56 SPOT										0.00	0	
Total For CLN56										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.97213	10.19000	101.99298				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.43000	108.24703	8.43000	108.22274				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.25788				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.98403				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.77793				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.87429				0.00	0	50,000,00
Total CLN567 SPOT										0.00	0	50,000,00
Total For CLN567										0.00	0	50,000,00
CLN567 On 11/02/2024 Spot Bond					0.00000	101.18891				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.66000	106.73516	8.66000	106.71058				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.25834				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.19531				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.68835				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.70637				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.14713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.44087				0.00	0	25,000,00
Total CLN579 SPOT										0.00	0	25,000,00
Total For CLN579										0.00	0	25,000,00
CLN579 On 10/05/2024 Spot Bond					0.00000	101.23623				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.87595				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.77705				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.13395				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.85230				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.08040				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.77614				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.63830				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.63742				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.64314				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	102.47592				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.74000	142.41787	3.74000	114.84655				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.02983				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.45978				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.02983				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.59455				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.41624				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.70819				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.63742				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.63742				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.61700				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.17526				0.00	0	
Total CLN603 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 CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.19660				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.13222				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.83582				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.15220				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.01217				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.26528	9.32000	102.23984				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	100.02300				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.63928				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.80716				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.97676				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.87600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.46354				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.43800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.15140				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.21176				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.85228				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.09638				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.86200				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.02918				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.29500	103.88484	6.29500	103.86734				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	101.26276				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.25075				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.01000	61.73654	12.01000	81.98510				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.07970				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.13000	105.41961	9.13000	105.39362				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.25703				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.07301				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.38899				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.21477				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.26935				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.01186				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.25131				0.00	0	
Total CLN637 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 CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.33370				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.10064				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.36586				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.13471				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.01743				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.62544				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	99.98524				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.62652				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.25131				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.89946				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.25131				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.00285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.25131				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	102.84200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.72143				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.33061				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.29087				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.15900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.38500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	112.05900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	134.47500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.31112				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	100.49718				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.50327				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.82958				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.39202				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.02433				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.38495				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.76014				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.31338	143.07360	4.31338	116.23339				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.31338	143.07360	4.31338	116.23414				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.41358				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.48991				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.59566				0.00	0	
Total CLN679 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 CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.35537				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.43839				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.74466				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.56962				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.58570				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.50673				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.69602				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.69580				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.61073				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.44430				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.61082				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.52206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.93554				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.59028				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.03130				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.30761				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.81597				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.07178				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.39634				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.56078				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.70743				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.17069				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.53747				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 19/08/2025 Spot Bond					0.00000	101.52807				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.71915				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.59652				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	80.30333				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	80.55121				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.65529				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.03737				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.60053				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.60053				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.60053				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	79.32326				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.64881				0.00	0	
Total CLN719 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 CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.30167				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.62999				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.78043				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.35361				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.55134				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.55134				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.56138				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.56138				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.56138				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.56138				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	81.90353				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	82.96464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.61780				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.66160				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.36370				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	92.68265				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.66131				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.69137				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	104.23000				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	91.25986				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.23221				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.56753				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN743 On 31/01/2030 Spot Bond					0.00000	99.93023				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	99.91117				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	99.91549				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.12419				0.00	0	130,000,00
Total CLN746 SPOT										0.00	0	130,000,00
Total For CLN746										0.00	0	130,000,00
CLN747 On 21/12/2021 Spot Bond					0.00000	100.61078				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	99.91414				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.62405				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.39986				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	99.93980				0.00	0	
Total CLN754 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 CLN754									0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.31298			0.00	0	
Total CLN755 SPOT									0.00	0	
Total For CLN755									0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN756 SPOT									0.00	0	
Total For CLN756									0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN757 SPOT									0.00	0	
Total For CLN757									0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN758 SPOT									0.00	0	
Total For CLN758									0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.40266			0.00	0	
Total CLN759 SPOT									0.00	0	
Total For CLN759									0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.39068			0.00	0	
Total CLN760 SPOT									0.00	0	
Total For CLN760									0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.15616			0.00	0	
Total CLN761 SPOT									0.00	0	
Total For CLN761									0.00	0	
CLN761 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00	12,000,000,000	12,000,000,000	
Total CLN762 SPOT								10,000,000,000,000.00	12,000,000,000	12,000,000,000	
Total For CLN762								10,000,000,000,000.00	12,000,000,000	12,000,000,000	
CLN81 On 18/04/2028 Spot Bond			7.73500	104.23269	7.73500	104.21108		0.00	0	0	
Total CLN81 SPOT								0.00	0	0	
Total For CLN81								0.00	0	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.16382		0.00	0	0	
Total CLNF16 SPOT								0.00	0	0	
Total For CLNF16								0.00	0	0	
COJ05 On 05/06/2023 Spot Bond			7.88500	109.08885	7.88500	109.06580		0.00	0	13,000,000,000	
Total COJ05 SPOT								0.00	0	13,000,000,000	
Total For COJ05								0.00	0	13,000,000,000	
COJ08 On 22/06/2026 Spot Bond			9.68000	107.93313	9.68000	107.90526		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 COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.40500	111.10953	6.40500	111.09039				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			7.12000	105.99374	7.12000	105.97348				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.99000	99.55829	10.99000	99.52919				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.08000	98.35604	10.08000	98.32962				0.00	0	75,000,000.00
Total COT03 SPOT										0.00	0	75,000,000.00
Total For COT03										0.00	0	75,000,000.00
CPV01 On 30/06/2029 Spot Bond			9.48500	9.48500	9.48500	106.22731				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	101.13892				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.61076				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.52802				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.24456				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	101.14590				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.96519				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DNG10 On 11/09/2021 Spot Bond					0.00000	100.77657				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.58296				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.49842				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.79314				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.39547				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.99521				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.09409				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.83000	8.83000	8.83000	106.50451				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.49846				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.07693				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.60500	109.20380	6.60500	109.18420				0.00	0	18,582,10
Total DV23 SPOT										0.00	0	18,582,10
Total For DV23										0.00	0	18,582,10
DV23/R On 27/02/2023 Spot Bond			100.00000	39.04588	100.00000	38.95852				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	39.04588	100.00000	38.95852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.15500	112.54418	6.15500	112.52533				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.29831	9.69000	104.27105				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.29831	9.69000	104.27105				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.45000	97.77152	11.45000	97.74145				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	104.47969	10.10000	104.45125				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.47969	10.10000	104.45125				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.87908				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.26379				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.33973				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.19337				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.60237				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.07199				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.87936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.85917				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	98.14115				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.27028				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.93719				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	95.34545				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.93316				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.34289				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.20672				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	99.96549	4.20000	99.95399				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.69000	106.08594	5.69000	106.06977				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.59500	111.66343	6.59500	111.64374				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			5.13000	108.91146	5.13000	108.87307				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.16000	93.29140	5.16000	93.25822				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	134.81951	2.25000	134.78219				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.98000	144.95104	3.98000	144.90438				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.99200	130.96903	3.99200	130.92679				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.03500	126.61017	4.03500	126.56898				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.77000	110.90207	4.77000	110.86394				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.13000	95.42857	5.13000	95.39470				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	134.81951	2.25000	134.78219				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	160.48341				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	157.91748				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	122.00760				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.00719				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	119.31975				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	110.84918				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	112.17078				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.12315				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	107.36293				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	109.17465				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.15000	104.47722	9.15000	104.45181				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			10.93000	10.93000	10.93000	96.88032				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.28000	11.28000	11.28000	101.08455				0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.23000	104.26950	9.23000	102.86947				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.23000	9.23000	9.23000	103.84613				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.46000	11.46000	11.46000	76.46548				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.43000	10.43000	10.43000	101.95415				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.46000	11.46000	11.46000	95.70438				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.85371				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.73076				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.75158				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.67413				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.65642				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	99.82274				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.89968				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.97867				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.17142				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.65041				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.80174				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.82416				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.18107				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.76691				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.97170				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.53832				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.08028				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	101.03107				0.00	0	
Total ERS3B7 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 ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.15895				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.04090				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.09007				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.01537				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.99173				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.13924				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.94500	105.80540	5.94500	105.78855			14,268,000,000,000.00	2,400,000,000	2,400,000,000	
Total ES23 SPOT									14,268,000,000,000.00	2,400,000,000	2,400,000,000	
Total For ES23									14,268,000,000,000.00	2,400,000,000	2,400,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.10612	10.00000	100.07958			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.28000	100.87259	8.28000	100.85023			8,280,000,000,000.00	1,000,000,000	5,075,851,000	
Total ES26 SPOT									8,280,000,000,000.00	1,000,000,000	5,075,851,000	
Total For ES26									8,280,000,000,000.00	1,000,000,000	5,075,851,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.51354	7.85000	102.49197			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.18500	78.60526	11.32000	77.85697			0.00	0	5,969,129,100	
Total ES33 SPOT									0.00	0	5,969,129,100	
Total For ES33									0.00	0	5,969,129,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.75839	7.50000	102.73783			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 ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.73000	77.22894	11.89000	76.23834				33,782,400,000,000.00	2,880,000,000	4,982,617,90
Total ES42 SPOT										13,782,400,000,000.00	2,880,000,000	4,982,617,90
Total For ES42										13,782,400,000,000.00	2,880,000,000	4,982,617,90
ES42/R On 25/04/2042 Spot Bond			8.50000	102.18420	8.50000	102.16096				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.74154				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.82748				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.60595				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.71207				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.02649				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.06047				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.10959				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.98577				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.45454				0.00	0	1,000,000,00
Total FIFB19 SPOT										0.00	0	1,000,000,00
Total For FIFB19										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
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.91675				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.57466				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.25104				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.89348				0.00	820,000,000	410,000,000
Total FRB22 SPOT										0.00	820,000,000	410,000,000
Total For FRB22										0.00	820,000,000	410,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.30847				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.57683				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.01354				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.00815				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.93000	106.40649	8.93000	106.38109				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.81373				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.51168				0.00	0	
Total FRB29 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 FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.13000	102.32679	8.13000	102.30451			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.16500	172.67022	1.16500	172.62756		188,730,000,000.00	162,000,000	81,000,00	
Total FRBI22 SPOT								188,730,000,000.00	162,000,000	81,000,00	
Total For FRBI22								188,730,000,000.00	162,000,000	81,000,00	
FRBI23 On 07/12/2023 Spot Bond			1.90300	317.84810	1.90300	317.76332		0.00	0		
Total FRBI23 SPOT								0.00	0		
Total For FRBI23								0.00	0		
FRBI25 On 31/01/2025 Spot Bond			2.58500	2.58500	2.58500	151.53933		0.00	0		
Total FRBI25 SPOT								0.00	0		
Total For FRBI25								0.00	0		
FRBI28 On 31/03/2028 Spot Bond			3.83000	198.96033	3.83000	198.89695		0.00	0	5,000,000,00	
Total FRBI28 SPOT								0.00	0	5,000,000,00	
Total For FRBI28								0.00	0	5,000,000,00	
FRBI29 On 31/03/2029 Spot Bond			4.13000	4.13000	4.13000	106.20001		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	213.62831		0.00	0		
Total FRBI33 SPOT								0.00	0		
Total For FRBI33								0.00	0		
FRBI46 On 31/03/2046 Spot Bond			5.62000	86.62250	5.62000	86.59077		0.00	0		
Total FRBI46 SPOT								0.00	0		
Total For FRBI46								0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.40500	89.03655	5.40500	89.00450		0.00	0		
Total FRBI50 SPOT								0.00	0		
Total For FRBI50								0.00	0		
FRBZ02 On 28/10/2024 Spot Bond			6.28338	6.28338	6.28338	81.94041		0.00	0		
Total FRBZ02 SPOT								0.00	0		
Total For FRBZ02								0.00	0		
FRBZ03 On 10/12/2024 Spot Bond			6.34267	6.34267	6.34267	81.20077		0.00	0		
Total FRBZ03 SPOT								0.00	0		
Total For FRBZ03								0.00	0		
FRC16 On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	144.91352		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC170 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	
FRC180 On 06/08/2023 Spot Bond					0.00000	96.68113				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC200 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	
FRC208 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	
FRC220 On 31/01/2022 Spot Bond			2.19500	171.78092	2.19500	171.73364				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC230 On 31/01/2022 Spot Bond			3.05500	171.04536	3.05500	170.99427				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC250 On 13/02/2022 Spot Bond					0.00000	101.48103				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC250 On 14/03/2022 Spot Bond					0.00000	100.69820				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.83780				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC260 On 06/08/2023 Spot Bond					0.00000	103.23322				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27 On 30/01/2023 Spot Bond					0.00000	99.97024				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	99.94829				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.02120				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.66125				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.38139				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.61511				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.62386				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.35462				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.57786				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.55876				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.17591				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.19640				0.00	0	
Total FRC297 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 FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.76153				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.80721				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	103.72180				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	101.10500				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	101.52514				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.88270				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	102.66582				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.56576				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.64911				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.71138				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	99.80363				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.73257				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	99.96972				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.64107				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.71119				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.72737				0.00	0	80,100,00
Total FRC323 SPOT										0.00	0	80,100,00
Total For FRC323										0.00	0	80,100,00
FRC323 On 20/06/2026 Spot Bond					0.00000	100.65596				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.38803				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.63970				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.39399				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.91784				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.19891				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.19548				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33! On 31/05/2024 Spot Bond					0.00000	101.52291				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33! On 13/09/2021 Spot Bond					0.00000	102.11220				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33! On 25/04/2023 Spot Bond					0.00000	102.49874				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33! On 07/12/2023 Spot Bond					0.00000	101.28740				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34! On 20/02/2024 Spot Bond					0.00000	101.53769				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34! On 20/12/2024 Spot Bond					0.00000	100.83959				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34! On 17/08/2021 Spot Bond					0.00000	100.97599				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34! On 21/12/2027 Spot Bond					0.00000	100.59066				0.00	0	240,000,0€
Total FRC343 SPOT										0.00	0	240,000,0€
Total For FRC343										0.00	0	240,000,0€
FRC34! On 15/10/2022 Spot Bond					0.00000	100.20950				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34! On 03/08/2021 Spot Bond					0.00000	101.24734				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34! On 20/12/2025 Spot Bond					0.00000	100.76315				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34! On 27/03/2024 Spot Bond					0.00000	100.78212				0.00	0	
Total FRC347 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 FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	99.96560				0.00	0	270,000,00
Total FRC348 SPOT										0.00	0	270,000,00
Total For FRC348										0.00	0	270,000,00
FRC348 On 31/07/2023 Spot Bond					0.00000	99.96752				0.00	0	380,000,00
Total FRC349 SPOT										0.00	0	380,000,00
Total For FRC349										0.00	0	380,000,00
FRC349 On 31/07/2021 Spot Bond					0.00000	99.97097				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.99449				0.00	0	200,000,00
Total FRC351 SPOT										0.00	0	200,000,00
Total For FRC351										0.00	0	200,000,00
FRC351 On 02/05/2023 Spot Bond					0.00000	102.08331				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	99.96697				0.00	0	240,000,00
Total FRC353 SPOT										0.00	0	240,000,00
Total For FRC353										0.00	0	240,000,00
FRC353 On 30/09/2021 Spot Bond					0.00000	100.45127				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	99.96692				0.00	0	200,000,00
Total FRC355 SPOT										0.00	0	200,000,00
Total For FRC355										0.00	0	200,000,00
FRC355 On 31/01/2024 Spot Bond					0.00000	99.96759				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	99.96714				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	99.97707				0.00	0	400,000,00
Total FRC358 SPOT										0.00	0	400,000,00
Total For FRC358										0.00	0	400,000,00
FRC358 On 14/11/2022 Spot Bond					0.00000	101.68926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	99.96847				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	99.96891				0.00	0	400,000,00
Total FRC361 SPOT										0.00	0	400,000,00
Total For FRC361										0.00	0	400,000,00
FRC36(On 31/03/2022 Spot Bond					0.00000	100.43368				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	99.75605				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	101.16209				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	101.22387				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	100.95007				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 26/08/2021 Spot Bond					0.00000	100.82684				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	100.88620				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC36(On 26/08/2021 Spot Bond					0.00000	100.59533				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.63317				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37 On 20/06/2026 Spot Bond					0.00000	101.63800				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.03314				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.03298				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.86452				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.08362				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.83500	2.83500	2.83500	171.18281				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.77500	2.77500	2.77500	171.23430				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.75500	2.75500	2.75500	171.25146				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.54000	101.43275	4.54000	101.39858				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.06000	106.36714	5.06000	106.32960				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.19315				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.72664				0.00	0	
Total FRJ21 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 FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.28618				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.01610				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.80020				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.52934				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.81151				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.36177				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.51889				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.01550				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.52766				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.59300	4.59300	4.59300	93.79799				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	107.43141				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	99.53991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.01637				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.12000	105.54952	5.12000	105.51208				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.82000	216.82706	4.82000	216.75220				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.26000	103.67074	5.26000	103.63359				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	216.12304				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.47000	147.15410	3.47000	147.10849				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.00081	3.70500	126.96063				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.06000	106.36714	5.06000	106.32960				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.97000	213.70296	4.97000	213.62831				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.02000	212.67363	5.02000	212.59908				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.00000	119.87724	3.00000	149.44249				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.05000	212.05890	5.05000	211.98441				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.26000	103.67074	5.26000	103.63359				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.52000	190.94788	4.52000	190.88353				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.01000	94.26338	6.01000	94.22771				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.41000	192.20009	4.41000	192.13587				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.47000	191.51591	4.47000	191.45161				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.56000	201.92939	5.56000	201.85572				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.96000	94.85762	5.96000	94.82184				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.26000	5.26000	5.26000	103.63359				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.24000	103.93667	5.24000	103.89948				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.28000	193.69212	4.28000	193.62807				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.33000	206.42357	5.33000	206.34950				0.00	0	
Total FRS138 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 FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.41000	192.20009	4.41000	192.13587				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.41000	192.20009	4.41000	192.13587				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.81100	199.18635	3.81100	199.12299				0.00	0	3,000,000,00
Total FRS145 SPOT										0.00	0	3,000,000,00
Total For FRS145										0.00	0	3,000,000,00
FRS146 On 31/01/2025 Spot Bond			3.77000	145.68726	3.77000	145.64090				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.89500	172.03900	1.89500	171.99305				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS148 On 31/03/2028 Spot Bond			4.76000	188.24817	4.76000	188.18350				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.80000	187.80249	4.80000	187.73779				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.74000	145.83317	3.74000	145.78690				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.27500	193.74977	4.27500	193.68573				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.81000	4.81000	4.81000	187.62653				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS160 On 06/06/2025 Spot Bond					0.00000	16.73328				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.86655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.18038				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.19821				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	100.63201				0.00	400,000,000	100,000,000
Total FRS180 SPOT										0.00	400,000,000	100,000,000
Total For FRS180										0.00	400,000,000	100,000,000
FRS18 On 27/09/2025 Spot Bond					0.00000	100.51072				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	170.11898				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	189.80767				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	151.94122				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	175.32597				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	31.30703				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.13914				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS199 On 05/08/2025 Spot Bond					0.00000	101.31151				0.00	400,000,000	100,000,000
Total FRS199 SPOT										0.00	400,000,000	100,000,000
Total For FRS199										0.00	400,000,000	100,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.20581				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.97868				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.22297				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.04797				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.51043				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.63241				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.59066				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	99.94962				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	101.22895				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	102.20110				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.75512				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	113.27037				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	100.93851				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.52999				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	84.56077				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.24417				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	107.85388				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.38961				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS246 On 19/01/2024 Spot Bond					0.00000	100.22895				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS247 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	
FRS248 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	
FRS250 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	
FRS251 On 31/01/2022 Spot Bond					0.00000	99.97707				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS252 On 31/01/2022 Spot Bond					0.00000	99.97702				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	98.28379				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	99.97718				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.78686				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 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	
FRS257 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	106.41061				0.00	0	
Total FRS258 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 FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.08270				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.78846				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.14045				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 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	
FRS26 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	
FRS26 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	
FRS26 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.51537				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	106.47058				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.51922				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	104.28766				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.47388				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	99.63575				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.10435				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.99500	1.99500	1.99500	317.11645				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.73500	319.03245	1.73500	318.94881				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.73500	1.73500	1.73500	318.94881				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.13500	172.69626	1.13500	172.65373				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.13500	172.69626	1.13500	172.65373				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.27993				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.96000	98.88970	4.96000	98.85528				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.34000	71.72821	4.34000	109.76677				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS85 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	149.99497			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.17000	3.17000	3.17000	148.59333			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.79500	2.79500	2.79500	311.56087			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.06500	5.06500	5.06500	107.21020		50,650,000,000.00		10,000,000	10,000,00
Total FRX23 SPOT								50,650,000,000.00		10,000,000	10,000,00
Total For FRX23								50,650,000,000.00		10,000,000	10,000,00
FRX24 On 10/12/2024 Spot Bond			6.53000	113.99203	6.53000	113.97202			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.71000	110.57141	6.71000	110.55157			0.00	0	20,000,00
Total FRX25 SPOT									0.00	0	20,000,00
Total For FRX25									0.00	0	20,000,00
FRX26 On 01/10/2026 Spot Bond			7.11500	113.24590	7.11500	113.22427			0.00	0	
Total FRX26 SPOT									0.00	0	
Total For FRX26									0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.31000	117.03124	7.31000	117.00841			0.00	0	30,000,00
Total FRX27 SPOT									0.00	0	30,000,00
Total For FRX27									0.00	0	30,000,00
FRX28 On 26/07/2028 Spot Bond			7.74000	112.74847	7.74000	112.72520			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.63000	106.59955	8.63000	106.57466			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.92000	107.81478	8.92000	107.78879		2,745,576,000,000.00		307,800,000	433,900,00
Total FRX31 SPOT								2,745,576,000,000.00		307,800,000	433,900,00
Total For FRX31								2,745,576,000,000.00		307,800,000	433,900,00
FRX32 On 31/03/2032 Spot Bond			9.14000	112.70401	9.14000	112.67650			0.00	0	30,000,00
Total FRX32 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 FRX32										0.00	0	30,000,00
FRX45 On 14/04/2045 Spot Bond			10.72000	79.05172	10.72000	79.02917				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.82631				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.23155				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.96627				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.91914				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.95116				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.96058				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.47108				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.71682				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.92618				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.96645				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.91699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.95743				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.33932				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.73000	112.35090	3.73000	112.31539				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.92508				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.74839				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.32660				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.13500	111.04856	6.13500	111.03023				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.12365				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.09957				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.88000	105.20745	8.88000	105.18247				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.21536				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond					0.00000	101.14333				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.76350				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.02381				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.55587				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.28107				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.64160				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.66768				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.16371				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.86217				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.58188				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.51478				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.69339				0.00	0	
Total GRT34 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 GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.89065				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.41677				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.93282				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.93515				0.00	0	2,000,000,00
Total GRT40 SPOT										0.00	0	2,000,000,00
Total For GRT40										0.00	0	2,000,000,00
GRT41 On 20/11/2024 Spot Bond					0.00000	100.34304				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.01145				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.62985				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.08755				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.09469				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.56204				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.70524				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.17413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.18961				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.38361				0.00	80,000,000	40,000,000
Total H12T1 SPOT										0.00	80,000,000	40,000,000
Total For H12T1										0.00	80,000,000	40,000,000
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.79695				0.00	160,000,000	80,000,000
Total HC5T5 SPOT										0.00	160,000,000	80,000,000
Total For HC5T5										0.00	160,000,000	80,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	98.86405				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.91336				0.00	0	56,726,300
Total HILB09 SPOT										0.00	0	56,726,300
Total For HILB09										0.00	0	56,726,300
HILB10 On 17/03/2022 Spot Bond					0.00000	100.36536				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.89496				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.76827				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.75104				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.44491				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.41820				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	100.41065				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.33500	314.82789	2.33500	314.74023				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.68500	2.68500	2.68500	319.86874				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.91000	106.99021	9.91000	106.96162				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.87000	77.92496	4.87000	101.09493				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.34000	85.91058	11.34000	85.88440				0.00	0	5,550,000,00
Total HWAY34 SPOT										0.00	0	5,550,000,00
Total For HWAY34										0.00	0	5,550,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.21104	100.00000	9.19042				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.42000	84.95980	11.42000	84.93373				0.00	0	5,320,000,00
Total HWAY35 SPOT										0.00	0	5,320,000,00
Total For HWAY35										0.00	0	5,320,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.20972	100.00000	9.18910				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	100.39687				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.15200				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.87053				0.00	0	
Total HWF13 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	Op Interr
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.32000	152.93883	2.32000	152.89621		320,076,480,000,000.00	137,964,000,000	515,197,700,00	
Total I2025 SPOT								20,076,480,000,000.00	137,964,000,000	515,197,700,00	
Total For I2025								20,076,480,000,000.00	137,964,000,000	515,197,700,00	
I2029 On 31/03/2029 Spot Bond			3.24000	113.02669	3.26000	112.83456		36,038,196,000,000.00	11,122,900,000	254,760,049,60	
Total I2029 SPOT								16,038,196,000,000.00	11,122,900,000	254,760,049,60	
Total For I2029								16,038,196,000,000.00	11,122,900,000	254,760,049,60	
I2033 On 28/02/2033 Spot Bond			4.01000	106.93687	4.04000	106.58188		14,630,361,893,000.00	3,648,469,300	192,972,280,90	
Total I2033 SPOT								14,630,361,893,000.00	3,648,469,300	192,972,280,90	
Total For I2033								14,630,361,893,000.00	3,648,469,300	192,972,280,90	
I2038 On 31/01/2038 Spot Bond			4.36000	116.48603	4.36000	116.44712		7,483,312,160,000.00	1,716,356,000	320,487,915,50	
Total I2038 SPOT								7,483,312,160,000.00	1,716,356,000	320,487,915,50	
Total For I2038								7,483,312,160,000.00	1,716,356,000	320,487,915,50	
I2046 On 31/03/2046 Spot Bond			4.41000	105.31453	4.36000	106.16102		4,728,843,000,000.00	1,072,300,000	330,918,412,50	
Total I2046 SPOT								4,728,843,000,000.00	1,072,300,000	330,918,412,50	
Total For I2046								4,728,843,000,000.00	1,072,300,000	330,918,412,50	
I2050 On 31/12/2050 Spot Bond			4.38000	107.00117	4.40500	106.47121		251,150,899,440,000.00	57,340,388,000	303,366,868,40	
Total I2050 SPOT								1,150,899,440,000.00	57,340,388,000	303,366,868,40	
Total For I2050								1,150,899,440,000.00	57,340,388,000	303,366,868,40	
IBL101 On 24/05/2022 Spot Bond			6.00000	6.00000	6.00000	104.02251		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.46342		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.45500	313.99536	2.45500	313.90692		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	101.06781		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.96183		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL119 On 16/08/2021 Spot Bond					0.00000	101.01124		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.24699				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.05287				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.23229				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.88641				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.22666				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.15320				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.59952				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.27500				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.97665				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.91462				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.79651				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	99.72566				0.00	400,000,000	100,000,00
Total IBL138 SPOT										0.00	400,000,000	100,000,00
Total For IBL138										0.00	400,000,000	100,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.92762				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.92288				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.57588				0.00	400,000,000	100,000,00
Total IBL145 SPOT										0.00	400,000,000	100,000,00
Total For IBL145										0.00	400,000,000	100,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.36987				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.80702				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.84193				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.78643				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.91690				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.11498				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.08731				0.00	0	600,000,00
Total IBL156 SPOT										0.00	0	600,000,00
Total For IBL156										0.00	0	600,000,00
IBL157 On 21/01/2023 Spot Bond					0.00000	100.09008				0.00	0	500,000,00
Total IBL157 SPOT										0.00	0	500,000,00

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 IBL157										0.00	0	500,000,00
IBL159 On 09/02/2023 Spot Bond					0.00000	100.91490				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.14746				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.98282				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.20708				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.21430				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	101.02183				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.95392				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.98797				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.91262				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.86351				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.12535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.12957				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.21500	1.21500	1.21500	172.58395				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.64500	112.93017	6.64500	112.90978				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	99.98831				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.53500	172.34971	1.53500	172.30539				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.07500	108.02987	5.07500	108.01517				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.80293				0.00	0	300,000,0€
Total IBL95 SPOT										0.00	0	300,000,0€
Total For IBL95										0.00	0	300,000,0€
IBL98 On 03/10/2023 Spot Bond					0.00000	101.79541				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG0€ On 24/11/2024 Spot Bond			8.13000	105.75194	8.13000	105.72904				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG0€ On 13/05/2030 Spot Bond			9.83000	110.70269	9.83000	110.96999				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG1€ On 05/12/2021 Spot Bond					0.00000	100.77247				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			8.83000	109.83040	8.83000	109.80447			9,774,810,000,000.00	1,107,000,000	1,107,000,000
Total IDCG11 SPOT									9,774,810,000,000.00	1,107,000,000	1,107,000,000
Total For IDCG11									9,774,810,000,000.00	1,107,000,000	1,107,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.12559			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.05852			0.00	0	
Total IDCG14 SPOT									0.00	0	
Total For IDCG14									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.06309			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.68213			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.17147			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.61448			0.00	0	
Total IDCG18 SPOT									0.00	0	
Total For IDCG18									0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.22238			0.00	0	
Total IDCG19 SPOT									0.00	0	
Total For IDCG19									0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.56130			0.00	0	
Total IDCG21 SPOT									0.00	0	
Total For IDCG21									0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.09506			0.00	0	
Total IDCG22 SPOT									0.00	0	
Total For IDCG22									0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.08511			0.00	0	
Total IDCG23 SPOT									0.00	0	
Total For IDCG23									0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.64332			0.00	0	
Total IDCP07 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IDCP07									0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.58000	104.48342	7.58000	104.46219			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	100.47107			0.00	0	
Total ING375 SPOT									0.00	0	
Total For ING375									0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.14645			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.04575			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.77082			0.00	0	
Total INLV06 SPOT									0.00	0	
Total For INLV06									0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.85608			0.00	0	200,000,00
Total INLV07 SPOT									0.00	0	200,000,00
Total For INLV07									0.00	0	200,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	101.80347			0.00	0	
Total INLV08 SPOT									0.00	0	
Total For INLV08									0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.44620			0.00	0	
Total INLV09 SPOT									0.00	0	
Total For INLV09									0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.64005			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.54563			0.00	0	
Total IPF18 SPOT									0.00	0	
Total For IPF18									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.55541			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.38110				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.93046				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.24247				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.19800				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.17146				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.19284				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.48906				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.93965				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.41967				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.66835				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.79398				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.56499			0.00	0	1,040,000,00
Total IPFG01 SPOT									0.00	0	1,040,000,00
Total For IPFG01									0.00	0	1,040,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	99.98491	2.75000	99.97737			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.17000	183.73690	5.17000	183.67179			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.61982			0.00	40,000,000	20,000,00
Total IV035 SPOT									0.00	40,000,000	20,000,00
Total For IV035									0.00	40,000,000	20,000,00
IV038 On 23/09/2021 Spot Bond					0.00000	100.77260			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.63500	3.63500	3.63500	170.49917			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.19629			0.00	0	
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			8.01500	104.56144	8.01500	104.53880			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.29806			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			8.02000	8.02000	8.02000	103.60919			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.89815			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			1.99000	171.95719	1.99000	171.91083		1,194,000,000,000.00		600,000,000	300,000,00
Total IV045 SPOT								1,194,000,000,000.00		600,000,000	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 For IV045									1,194,000,000,000.00	600,000,000	300,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.96374			0.00	400,000,000	200,000,000
Total IV046 SPOT									0.00	400,000,000	200,000,000
Total For IV046									0.00	400,000,000	200,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	103.39224			0.00	0	0
Total IV050 SPOT									0.00	0	0
Total For IV050									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.07000	184.82566	5.07000	184.76065			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			11.38500	99.84429	11.38500	99.87538			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			6.50000	103.01513	6.50000	102.99720			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.72800			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2022 Spot Bond					0.00000	101.29640			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC134 On 27/07/2022 Spot Bond					0.00000	99.53332			0.00	0	0
Total IVC134 SPOT									0.00	0	0
Total For IVC134									0.00	0	0
IVC135 On 31/07/2021 Spot Bond					0.00000	99.93447			0.00	0	0
Total IVC135 SPOT									0.00	0	0
Total For IVC135									0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.10981			0.00	0	0
Total IVC136 SPOT									0.00	0	0
Total For IVC136									0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.97076			0.00	0	0
Total IVC137 SPOT									0.00	0	0
Total For IVC137									0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	99.86941			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 IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.83170				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.25652				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.31439				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.54043				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.93294				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.90834				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.88631				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.92411				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.65127				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC165 On 20/09/2021 Spot Bond					0.00000	100.55243				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.78646				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.55312				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.31751				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.07698				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.15328				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.67261				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.52453				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.75729	7.40000	100.73729				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.99327				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.96088				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.13422				0.00	0	
Total IVC189 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.65326				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.90406	7.23000	99.94116				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.40818				0.00	180,000,000	90,000,00
Total IVC196 SPOT										0.00	180,000,000	90,000,00
Total For IVC196										0.00	180,000,000	90,000,00
IVC200 On 31/08/2022 Spot Bond			7.24000	100.99181	7.24000	100.90426				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.93429				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.85774				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.78130				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.70498				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.61954				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.54156				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.46371				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.38599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.30000				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.24398			830,000,000,000.00	200,000,000	100,000,000	
Total IVZ061 SPOT									830,000,000,000.00	200,000,000	100,000,000	
Total For IVZ061									830,000,000,000.00	200,000,000	100,000,000	
IVZ062 On 07/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.14329			0.00	0	0	
Total IVZ062 SPOT									0.00	0	0	
Total For IVZ062									0.00	0	0	
IVZ063 On 21/10/2021 Spot Bond			4.15000	4.15000	4.15000	98.98708			0.00	0	0	
Total IVZ063 SPOT									0.00	0	0	
Total For IVZ063									0.00	0	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total JIBAR SPOT									0.00	0	0	
Total For JIBAR									0.00	0	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.71653			0.00	0	0	
Total JPM002 SPOT									0.00	0	0	
Total For JPM002									0.00	0	0	
KAP007 On 26/10/2021 Spot Bond			5.98500	103.60208	5.98500	103.58534			0.00	0	0	
Total KAP007 SPOT									0.00	0	0	
Total For KAP007									0.00	0	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.67399			0.00	0	0	
Total KAP012 SPOT									0.00	0	0	
Total For KAP012									0.00	0	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.13269			0.00	0	0	
Total KAP013 SPOT									0.00	0	0	
Total For KAP013									0.00	0	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.13569			0.00	0	0	
Total KAP014 SPOT									0.00	0	0	
Total For KAP014									0.00	0	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	98.83874			0.00	0	0	650,000,000
Total KAP015 SPOT									0.00	0	0	650,000,000
Total For KAP015									0.00	0	0	650,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP016 On 29/04/2022 Spot Bond					0.00000	99.98667				0.00	0	1,600,000,00
Total KAP016 SPOT										0.00	0	1,600,000,00
Total For KAP016										0.00	0	1,600,000,00
KAP017 On 19/10/2023 Spot Bond					0.00000	100.60251				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.34941				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.68507				0.00	0	200,000,00
Total KAP11 SPOT										0.00	0	200,000,00
Total For KAP11										0.00	0	200,000,00
KW01 On 31/10/2027 Spot Bond			8.67000	126.21455	8.67000	126.18544				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.08878				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.89188				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.96500	104.06158	6.96500	104.04211				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.57551				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.98500	106.62570	8.98500	106.60009				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.14182				0.00	0	
Total LBK27 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 LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.00000	95.57408	12.00000	95.54382				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.03500	100.82577	10.03500	100.79881				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	99.42116				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.81579				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.22337				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.38898				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.47623				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.06494				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.52330				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.22411				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.49500	107.36835	6.49500	107.34961				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.50789				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.80220				0.00	400,000,000	650,000,00
Total LGL08 SPOT										0.00	400,000,000	650,000,00
Total For LGL08										0.00	400,000,000	650,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.70565				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.66490				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.84261				0.00	1,740,000,000	870,000,00
Total LGL11 SPOT										0.00	1,740,000,000	870,000,00
Total For LGL11										0.00	1,740,000,000	870,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	101.99932				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.60107				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.01708				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.04533				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.98065				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.95636				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.74281				0.00	0	150,000,00
Total MBF065 SPOT										0.00	0	150,000,00
Total For MBF065										0.00	0	150,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF061 On 16/09/2021 Spot Bond					0.00000	100.55867				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF067 On 17/11/2021 Spot Bond					0.00000	100.85399				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF068 On 17/11/2023 Spot Bond					0.00000	100.92285				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF069 On 28/05/2022 Spot Bond					0.00000	100.75403				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF070 On 28/05/2024 Spot Bond					0.00000	100.80400				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	100.62038				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP040 On 23/02/2023 Spot Bond					0.00000	100.89679				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP043 On 27/07/2023 Spot Bond					0.00000	100.01229				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP044 On 27/09/2021 Spot Bond					0.00000	100.47578				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP045 On 27/09/2023 Spot Bond					0.00000	100.81661				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP046 On 26/02/2022 Spot Bond					0.00000	101.11862				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP047 On 26/02/2024 Spot Bond					0.00000	100.84634				0.00	0	
Total MBP047 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 MBP047									0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.40108			0.00	0	
Total MBP048 SPOT									0.00	0	
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.40924			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.18871			0.00	0	10,000,000.00
Total MBP050 SPOT									0.00	0	10,000,000.00
Total For MBP050									0.00	0	10,000,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.90638			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.39541			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.58000	7.58000	7.58000	117.91813			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.79500	110.03969	5.79500	110.02233			0.00	0	1,050,000.00
Total MMIG05 SPOT									0.00	0	1,050,000.00
Total For MMIG05									0.00	0	1,050,000.00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.49888			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.61020			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.81684			0.00	0	200,000.00
Total MML01 SPOT									0.00	0	200,000.00
Total For MML01									0.00	0	200,000.00
MML02 On 10/12/2026 Spot Bond			8.23000	105.75010	8.23000	105.72680		2,791,616,000,000.00		339,200,000	84,800.00
Total MML02 SPOT								2,791,616,000,000.00		339,200,000	84,800.00
Total For MML02								2,791,616,000,000.00		339,200,000	84,800.00
MML03 On 15/03/2028 Spot Bond					0.00000	100.77939			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.48000	100.07022	8.48000	100.05063				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.98629				0.00	0	400,000,00
Total MTN07 SPOT										0.00	0	400,000,00
Total For MTN07										0.00	0	400,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.12767				0.00	0	300,000,00
Total MTN09 SPOT										0.00	0	300,000,00
Total For MTN09										0.00	0	300,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	100.84091				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.23538				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.05808				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.12829				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.17144				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.64616				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.99277				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.09152				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN19 On 07/03/2025 Spot Bond					0.00000	100.76550				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.58745				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.67576				0.00	1,460,000,000	730,000,000
Total MTN21 SPOT										0.00	1,460,000,000	730,000,000
Total For MTN21										0.00	1,460,000,000	730,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	99.98407				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.18000	100.33322	8.18000	100.31100				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.98264				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.62256				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.67470				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.49197				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.38583				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.00332				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.00332				0.00	0	
Total MWAR04 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 MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.07426				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.07419				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.10772				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.60101				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.77167				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.29756				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.52355				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.67122				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.79657				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.91168				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.23500	104.08318	6.23500	104.06582				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.58500	106.35642	6.58500	106.33738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.11000	105.44608	9.11000	105.42013				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.18909				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.10141				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.97404				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.26412				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.02476				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.15000	112.08169	6.15000	112.06325				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.45000	105.81617	5.45000	105.80046				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.45000	113.67636	6.45000	113.65643				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.70500	111.40423	7.70500	111.38122				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			5.98000	104.47315	5.98000	104.45632				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK20/On 01/06/2026 Spot Bond			6.99000	115.26520	6.99000	115.24356			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK21/On 21/07/2027 Spot Bond			8.04500	112.30679	8.04500	112.28272			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/On 19/11/2022 Spot Bond			5.07500	108.16862	5.07500	108.15388			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/On 19/11/2025 Spot Bond			6.71500	116.67832	6.71500	116.65739			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.75500	117.71389	7.75500	117.68955			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24I/On 11/02/2022 Spot Bond					0.00000	101.12506			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.56000	5.56000	5.56000	112.23300			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	103.58855			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	33.78373	100.00000	33.70937			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I/On 22/04/2026 Spot Bond					0.00000	102.83136			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.94000	114.96713	7.94000	114.94281		1,148,124,000,000.00	144,600,000	72,300,00	
Total NBK27A SPOT								1,148,124,000,000.00	144,600,000	72,300,00	
Total For NBK27A								1,148,124,000,000.00	144,600,000	72,300,00	
NBK28/On 02/08/2023 Spot Bond			5.48000	108.40706	5.48000	108.39087			0.00	0	
Total NBK28A 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 NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.10000	114.05870	7.10000	114.03671			1,662,820,000,000.00	234,200,000	117,100,00
Total NBK29A SPOT									1,662,820,000,000.00	234,200,000	117,100,00
Total For NBK29A									1,662,820,000,000.00	234,200,000	117,100,00
NBK30 On 20/02/2024 Spot Bond			5.93500	112.79846	5.93500	112.78024			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.61000	110.08257	5.61000	110.06602			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.61977			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	103.08474			0.00	0	150,000,00
Total NBK35B SPOT									0.00	0	150,000,00
Total For NBK35B									0.00	0	150,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	105.18560			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	99.94496			0.00	0	
Total NBK38B SPOT									0.00	0	
Total For NBK38B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.90500	9.90500	9.90500	73.55446			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.94467			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.52119			0.00	0	
Total NBK42B SPOT									0.00	0	
Total For NBK42B									0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.71088			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.80140			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.02070				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.44799				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.07704				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.75854				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.10183				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.16925				0.00	0	1,500,000,0€
Total NBK51B SPOT										0.00	0	1,500,000,0€
Total For NBK51B										0.00	0	1,500,000,0€
NBK52I On 21/02/2024 Spot Bond					0.00000	101.42292				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.55439				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.69931				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.05665				0.00	0	300,000,0€
Total NBK55 SPOT										0.00	0	300,000,0€
Total For NBK55										0.00	0	300,000,0€
NBK56 On 01/08/2024 Spot Bond					0.00000	99.93704				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.02057				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.33502				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.02915				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.30204				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.94555				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.17799				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.19193				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59095				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			9.07500	107.42351	9.07500	107.39760				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58592				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.11000	106.88918	9.11000	106.86331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59095				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.59887				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.60891				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.57124				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.57124				0.00	120,000,000	60,000,000
Total NDAL03 SPOT										0.00	120,000,000	60,000,000
Total For NDAL03										0.00	120,000,000	60,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.90563				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.14137				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.12986				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.38547				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.41244				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.87874				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond					0.00000	101.11239				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.07762				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.68197				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.64702				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.67310				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.66763				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.53213				0.00	1,500,000,000	1,500,000,000
Total NGLT1B SPOT										0.00	1,500,000,000	1,500,000,000
Total For NGLT1B										0.00	1,500,000,000	1,500,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.93331				0.00	400,000,000	200,000,000
Total NGT103 SPOT										0.00	400,000,000	200,000,000
Total For NGT103										0.00	400,000,000	200,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	103.75141				0.00	0	150,000,000
Total NGT104 SPOT										0.00	0	150,000,000
Total For NGT104										0.00	0	150,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	102.06247				0.00	0	250,000,000
Total NGT105 SPOT										0.00	0	250,000,000
Total For NGT105										0.00	0	250,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	105.02394				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.53770				0.00	0	200,000,000
Total NGT107 SPOT										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT107										0.00	0	200,000,00
NGT10 On 08/09/2026 Spot Bond					0.00000	104.03426				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.92702				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.73905				0.00	0	280,000,00
Total NHM007 SPOT										0.00	0	280,000,00
Total For NHM007										0.00	0	280,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	101.40830				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.95275				0.00	0	500,000,00
Total NHM011 SPOT										0.00	0	500,000,00
Total For NHM011										0.00	0	500,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	102.13704				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.32866				0.00	0	560,000,00
Total NHM014 SPOT										0.00	0	560,000,00
Total For NHM014										0.00	0	560,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.85359				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.70039				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.22598				0.00	90,000,000	45,000,00
Total NHM018 SPOT										0.00	90,000,000	45,000,00
Total For NHM018										0.00	90,000,000	45,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.33135				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.31267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	212.59908				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.78000	3.78000	3.78000	199.49244				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.07500	3.07500	3.07500	149.06717				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.55500	3.55500	3.55500	110.53405				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	105.64782				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	148.54355				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	198.91218	3.45000	198.85080				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	146.61739				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.42500	3.42500	3.42500	203.77969				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.57000	202.07892	3.57000	202.01595				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			5.22500	104.13666	5.22500	104.09945				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.13506				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.73684				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.26581				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.18486				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.17906				0.00	400,000,000	100,000,000
Total NN022 SPOT										0.00	400,000,000	100,000,000
Total For NN022										0.00	400,000,000	100,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	102.25755				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.51149				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.00503				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.27955				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.27094				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.17750				0.00	0	
Total NN037 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 NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.17688				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.02100				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.87262				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	141.29640				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.39312				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	141.09171				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	141.41477				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.68280				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.37346				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.40251				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.53930				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.94118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.08014				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.71874				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.60542				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.93599				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.32404				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.02713				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	102.91987				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	118.98000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	115.28000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	120.94000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	119.56000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 21/09/2023 Spot Bond					0.00000	119.19743				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	108.81043				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.95884				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.46291				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	105.99326				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	108.81043				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 19/04/2022 Spot Bond					0.00000	105.97818				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03: On 06/08/2021 Spot Bond					0.00000	100.49237				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03: On 17/08/2021 Spot Bond					0.00000	100.92918				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03: On 19/08/2021 Spot Bond					0.00000	100.87296				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.86176				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.86176				0.00	0	
Total NNF036 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 NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.75905				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.54920				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.39807				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	131.71194				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.10048				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.10048				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	94.45399				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total NNF043 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For NNF043									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.41242				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.06331				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.49354				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.99271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.99456				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.91760				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.74955				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.72718				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.06553				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.02109				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.82917				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.87539				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.85571				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.65500	109.60437	6.65500	109.58487				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.58500	199.57323	2.58500	199.51631				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			9.36000	117.04161	9.36000	117.01236				0.00	0	2,151,000,00
Total NRA028 SPOT										0.00	0	2,151,000,00
Total For NRA028										0.00	0	2,151,000,00
NRA021 On 30/11/2028 Spot Bond			100.00000	14.18913	100.00000	14.15773				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.87435				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.10219				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.78682				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.59146				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.62173				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.63004				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.60582				0.00	0	200,000,00
Total NTC29 SPOT										0.00	0	200,000,00
Total For NTC29										0.00	0	200,000,00
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.74094				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.11781				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC32										0.00	0	19,000,000.00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.56587				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.73508				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.82500	106.47649	5.82500	106.45988				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.33200	115.30646	7.33200	115.28390				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML09 On 14/09/2022 Spot Bond			6.01500	109.29277	6.01500	109.27517				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.63500	117.14940	7.63500	117.12554				0.00	0	720,000.00
Total OML10 SPOT										0.00	0	720,000.00
Total For OML10										0.00	0	720,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	100.60863				0.00	0	4,450,000.00
Total OML11 SPOT										0.00	0	4,450,000.00
Total For OML11										0.00	0	4,450,000.00
OML12 On 12/11/2025 Spot Bond					0.00000	102.60630				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.04534				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.01543				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.14747				0.00	0	750,000.00
Total PEP03 SPOT										0.00	0	750,000.00
Total For PEP03										0.00	0	750,000.00
PEP04 On 05/05/2026 Spot Bond					0.00000	99.92985				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 PEP04 SPOT										0.00	0	100,000,00
Total For PEP04										0.00	0	100,000,00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.93701				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.29991				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.90373				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.04530				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.17706				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.19588				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.21470				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.28000	115.23458	7.33000	114.97333			151,239,084,624,000.00	1,257,038,335,800	937,340,046,30	
Total R186 SPOT									151,239,084,624,000.00	257,038,335,800	937,340,046,30	
Total For R186									151,239,084,624,000.00	257,038,335,800	937,340,046,30	
R197 On 07/12/2023 Spot Bond			1.38000	321.55344	1.38500	321.43651			7,868,208,000,000.00	5,701,600,000	88,660,324,00	
Total R197 SPOT									7,868,208,000,000.00	5,701,600,000	88,660,324,00	
Total For R197									7,868,208,000,000.00	5,701,600,000	88,660,324,00	
R202 On 07/12/2033 Spot Bond			4.01000	234.67516	4.02000	234.36843			51,549,496,360,000.00	12,855,236,000	187,855,481,20	
Total R202 SPOT									51,549,496,360,000.00	12,855,236,000	187,855,481,20	
Total For R202									51,549,496,360,000.00	12,855,236,000	187,855,481,20	
R203 On 28/02/2023 Spot Bond			4.97500	107.36452	4.98500	107.33462			136,813,947,470,000.00	429,510,341,200	973,584,441,20	
Total R203 SPOT									136,813,947,470,000.00	429,510,341,200	973,584,441,20	
Total For R203									136,813,947,470,000.00	429,510,341,200	973,584,441,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030 On 31/01/2030 Spot Bond			8.84500	94.97898	8.93000	94.47320			680,165,196,362,000.00	1,659,713,419,600	736,805,353,30
Total R2030 SPOT									10,165,196,362,000.00	659,713,419,600	736,805,353,30
Total For R2030									10,165,196,362,000.00	659,713,419,600	736,805,353,30
R2032 On 31/03/2032 Spot Bond			9.61000	93.72838	9.71000	93.08868			953,114,955,637,000.00	723,529,131,700	571,055,448,20
Total R2032 SPOT									13,114,955,637,000.00	723,529,131,700	571,055,448,20
Total For R2032									13,114,955,637,000.00	723,529,131,700	571,055,448,20
R2035 On 28/02/2035 Spot Bond			10.23000	93.79366	10.37000	92.83194			793,238,107,759,000.00	273,043,803,300	246,966,790,60
Total R2035 SPOT									13,238,107,759,000.00	273,043,803,300	246,966,790,60
Total For R2035									13,238,107,759,000.00	273,043,803,300	246,966,790,60
R2037 On 31/01/2037 Spot Bond			10.51000	84.73641	10.65500	83.74936			212,461,684,115,000.00	495,952,586,500	019,424,402,70
Total R2037 SPOT									12,461,684,115,000.00	495,952,586,500	019,424,402,70
Total For R2037									12,461,684,115,000.00	495,952,586,500	019,424,402,70
R2040 On 31/01/2040 Spot Bond			10.66000	86.65797	10.82000	85.49912			396,371,640,518,000.00	412,417,602,300	259,481,582,40
Total R2040 SPOT									16,371,640,518,000.00	412,417,602,300	259,481,582,40
Total For R2040									16,371,640,518,000.00	412,417,602,300	259,481,582,40
R2044 On 31/01/2044 Spot Bond			10.72500	83.29207	10.89000	82.08485			686,790,131,942,500.00	1,369,397,681,300	1,446,409,113,60
Total R2044 SPOT									16,790,131,942,500.00	369,397,681,300	446,409,113,60
Total For R2044									16,790,131,942,500.00	369,397,681,300	446,409,113,60
R2048 On 28/02/2048 Spot Bond			10.66000	86.78842	10.82500	85.54218			742,841,059,628,000.00	3,259,178,335,800	038,522,472,20
Total R2048 SPOT									12,841,059,628,000.00	259,178,335,800	038,522,472,20
Total For R2048									12,841,059,628,000.00	259,178,335,800	038,522,472,20
R209 On 31/03/2036 Spot Bond			10.23500	72.09775	10.37000	71.29525			533,038,202,354,500.00	931,415,554,700	749,765,398,60
Total R209 SPOT									13,038,202,354,500.00	931,415,554,700	749,765,398,60
Total For R209									13,038,202,354,500.00	931,415,554,700	749,765,398,60
R210 On 31/03/2028 Spot Bond			3.10000	207.85940	3.07000	208.17265			28,059,935,200,000.00	9,051,592,000	75,319,430,50
Total R210 SPOT									28,059,935,200,000.00	9,051,592,000	75,319,430,50
Total For R210									28,059,935,200,000.00	9,051,592,000	75,319,430,50
R212 On 31/01/2022 Spot Bond			0.88500	172.91356	0.88500	172.87217			57,866,079,000,000.00	65,385,400,000	203,809,065,00
Total R212 SPOT									17,866,079,000,000.00	65,385,400,000	203,809,065,00
Total For R212									17,866,079,000,000.00	65,385,400,000	203,809,065,00
R213 On 28/02/2031 Spot Bond			9.23000	88.86986	9.33000	88.28125			833,992,373,056,000.00	307,041,427,200	642,942,111,30
Total R213 SPOT									13,992,373,056,000.00	307,041,427,200	642,942,111,30
Total For R213									13,992,373,056,000.00	307,041,427,200	642,942,111,30
R214 On 28/02/2041 Spot Bond			10.66000	68.73247	10.82000	67.77610			725,120,424,702,000.00	255,639,814,700	543,180,350,70
Total R214 SPOT									15,120,424,702,000.00	255,639,814,700	543,180,350,70

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 R214										15,120,424,702,000.00	255,639,814,700	543,180,350,700
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.55909				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.86173				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.45813				0.00	5,665,500,000	7,100,000,000
Total RDFB11 SPOT										0.00	5,665,500,000	7,100,000,000
Total For RDFB11										0.00	5,665,500,000	7,100,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.96354				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.77603				0.00	0	500,000,000
Total RDFB14 SPOT										0.00	0	500,000,000
Total For RDFB14										0.00	0	500,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.95645				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.07175				0.00	0	15,000,000,000
Total RDFB16 SPOT										0.00	0	15,000,000,000
Total For RDFB16										0.00	0	15,000,000,000
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.07550				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.92549				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.71746				0.00	0	20,000,000,000
Total RDFB19 SPOT										0.00	0	20,000,000,000
Total For RDFB19										0.00	0	20,000,000,000
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.53097				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.55537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.43634				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.03254				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.47217				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.05344				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			745,000,000,000.00	57,450,000,000	100,000,000.00	
Total RDFB27 SPOT									15,000,000,000,000.00	57,450,000,000	100,000,000.00	
Total For RDFB27									15,000,000,000,000.00	57,450,000,000	100,000,000.00	
RED13 On 13/05/2026 Spot Bond					0.00000	101.26866				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.65118				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.78841				0.00	0	70,000.00
Total RED151 SPOT										0.00	0	70,000.00
Total For RED151										0.00	0	70,000.00
RED16 On 07/12/2021 Spot Bond					0.00000	101.29208				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	99.97564				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.22333				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60 On 09/03/2022 Spot Bond					0.00000	103.60834				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	105.16019				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.25556				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.28819				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.05930				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.22953				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.89860				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.09430				0.00	0	150,000,0€
Total RES49 SPOT										0.00	0	150,000,0€
Total For RES49										0.00	0	150,000,0€
RES50 On 22/10/2023 Spot Bond					0.00000	100.09640				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	99.81577				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI0€ 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			6.63500	107.45903	6.63500	107.43988				0.00	0	8,100,0€
Total RW23 SPOT										0.00	0	8,100,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RW23									0.00	0	8,100,00
RW28 On 10/12/2028 Spot Bond			11.36500	95.85460	11.36500	95.82566			0.00	0	19,100,00
Total RW28 SPOT									0.00	0	19,100,00
Total For RW28									0.00	0	19,100,00
RW31 On 30/06/2031 Spot Bond			10.67000	100.91868	10.67000	100.89002		244,129,600,000,000.00	22,880,000,000	11,440,000,00	
Total RW31 SPOT								14,129,600,000,000.00	22,880,000,000	11,440,000,00	
Total For RW31								14,129,600,000,000.00	22,880,000,000	11,440,000,00	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.54749			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.62000	101.17628	9.62000	101.15031			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.14500	107.08830	5.14500	107.07352			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	99.93452			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.13000	113.71467	7.13000	113.69302			0.00	0	14,100,00
Total SBS20 SPOT									0.00	0	14,100,00
Total For SBS20									0.00	0	14,100,00
SBS21 On 15/05/2026 Spot Bond					0.00000	105.05505			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.95500	114.22321	5.95500	114.20470			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.22000	105.36440	7.22000	105.34410			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.54000	111.73368	7.54000	111.71109			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.32000	114.22569	6.32000	114.20638				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.51000	107.96039	6.51000	107.94129				0.00	0	30,000,00
Total SBS38 SPOT										0.00	0	30,000,00
Total For SBS38										0.00	0	30,000,00
SBS39 On 29/01/2030 Spot Bond			8.59500	106.62852	8.59500	106.60374				0.00	0	40,000,00
Total SBS39 SPOT										0.00	0	40,000,00
Total For SBS39										0.00	0	40,000,00
SBS4 On 16/11/2021 Spot Bond			4.03500	103.04692	4.03500	103.03567				0.00	0	16,800,00
Total SBS4 SPOT										0.00	0	16,800,00
Total For SBS4										0.00	0	16,800,00
SBS41 On 12/11/2022 Spot Bond			5.25000	107.91708	5.25000	107.90189				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.89000	115.95360	6.89000	115.93225				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.65500	117.83414	7.65500	117.81009				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.35000	112.58841	5.35000	112.57199				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.19600				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.36621				0.00	0	700,000,00
Total SBS49 SPOT										0.00	0	700,000,00
Total For SBS49										0.00	0	700,000,00
SBS50 On 31/01/2022 Spot Bond			4.73500	102.27897	4.73500	102.26575				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS51 On 31/01/2024 Spot Bond			5.99500	5.99500	5.99500	108.60309				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.55246				0.00	0	300,000,00
Total SBS52 SPOT										0.00	0	300,000,00
Total For SBS52										0.00	0	300,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	102.73909				0.00	1,000,000,000	500,000,00
Total SBS53 SPOT										0.00	1,000,000,000	500,000,00
Total For SBS53										0.00	1,000,000,000	500,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.40531				0.00	400,000,000	100,000,00
Total SBS55 SPOT										0.00	400,000,000	100,000,00
Total For SBS55										0.00	400,000,000	100,000,00
SBS56 On 12/06/2022 Spot Bond			4.93000	104.52779	4.93000	104.51388				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.24853				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.58909				0.00	0	500,000,00
Total SBS58 SPOT										0.00	0	500,000,00
Total For SBS58										0.00	0	500,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.64387				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.49546				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.52055				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.08253				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.60668				0.00	0	
Total SBS65 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 SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.69441				0.00	0	2,000,000,00
Total SBS66 SPOT										0.00	0	2,000,000,00
Total For SBS66										0.00	0	2,000,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.37145				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.18159				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.84633				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.81300	318.48190	1.81300	318.39771				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	213.62831				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.09004				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.14083				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.99540				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.02615				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	103.65038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.03704				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.08500	108.61434	7.08500	108.59368				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.69944				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.33148				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.53404				0.00	196,000,000	98,000,000
Total SBT207 SPOT										0.00	196,000,000	98,000,000
Total For SBT207										0.00	196,000,000	98,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.98486				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.48809				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.41903				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.20395				0.00	130,000,000	65,000,000
Total SLI4 SPOT										0.00	130,000,000	65,000,000
Total For SLI4										0.00	130,000,000	65,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.12533				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.08010				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.18320				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.11944				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.17450				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.18828				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.08999				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.18828				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.35538				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.30626				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.52559				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.22761				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.78500	111.34950	6.78500	111.32920				0.00	0	
Total SNT03 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 SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.15307				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.91205				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.03840				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.04560				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.44049				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.96179				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.02469				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.51871				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.65328				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.63850				0.00	200,000,000	100,000,000
Total SPG006 SPOT										0.00	200,000,000	100,000,000
Total For SPG006										0.00	200,000,000	100,000,000
SPG00 On 18/06/2024 Spot Bond					0.00000	100.86300				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.38823				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG008 SPOT										0.00	0	500,000,00
Total For SPG008										0.00	0	500,000,00
SPG008 On 15/10/2024 Spot Bond					0.00000	100.31088				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.98852				0.00	0	100,000,00
Total SPG010 SPOT										0.00	0	100,000,00
Total For SPG010										0.00	0	100,000,00
SPG010 On 01/12/2021 Spot Bond					0.00000	100.76335				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.63492				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.43361				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.73500	3.73500	3.73500	145.81124				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.30500	115.11519	7.30500	115.09262				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN017 On 28/02/2031 Spot Bond			8.82000	91.24485	8.82000	91.22345				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	98.05816				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 13/10/2023 Spot Bond					0.00000	100.23359				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.38500	109.76414	6.38500	109.74530				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 31/01/2038 Spot Bond			5.06000	106.36714	5.06000	106.32960				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.88842				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.91619				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.82791				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.41500	2.41500	2.41500	314.18438				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.02783				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.91635				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	100.30698				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	148.84249				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.26000	5.26000	5.26000	103.63359				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.10000	4.10000	4.10000	106.42134				0.00	0	
Total SSN064 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 SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.25000	4.25000	4.25000	193.97431				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.95040				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.93210				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.88712				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.67551				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.65914				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.58299				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.23892				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	99.76400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.98889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.73655				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.88487				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	215.18344				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.40991				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.19146				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.76302				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.99919				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.81412				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.59500	90.82434	9.59500	90.80084				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.80394				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.70304				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10 On 31/03/2028 Spot Bond			4.29500	93.69236	4.29500	193.45523				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.07500	88.13502	5.07500	211.47380				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	101.13807				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	101.10657				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.55525				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 10/08/2021 Spot Bond					0.00000	101.07509				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	101.00758				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	101.00758				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN11 On 19/08/2021 Spot Bond					0.00000	100.92788				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN11 On 19/08/2021 Spot Bond					0.00000	100.90690				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN11 On 07/09/2021 Spot Bond					0.00000	100.69657				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN11 On 09/09/2021 Spot Bond					0.00000	100.62527				0.00	0	
Total SSN119 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 SSN119										0.00	0	
SSN12 On 11/09/2021 Spot Bond					0.00000	100.56624				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.90000	106.77707	7.90000	106.75448				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.02114				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.10500	103.23975	4.10500	103.22828				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.87264				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.83551				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.92278				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.96531				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.04391	7.21000	103.01958				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.00830				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.01825				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS145 On 12/10/2022 Spot Bond					0.00000	100.60147				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS148 On 31/10/2021 Spot Bond					0.00000	99.93786				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS149 On 06/07/2023 Spot Bond					0.00000	100.91196				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS154 On 03/09/2021 Spot Bond					0.00000	100.76169				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS155 On 03/09/2023 Spot Bond					0.00000	101.33969				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS156 On 16/11/2023 Spot Bond					0.00000	101.54488				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS157 On 20/03/2022 Spot Bond					0.00000	100.64314				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS158 On 20/03/2024 Spot Bond					0.00000	100.99585				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS159 On 27/05/2022 Spot Bond					0.00000	101.03094				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS161 On 27/05/2024 Spot Bond					0.00000	100.44398				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.29401				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS163 On 22/10/2024 Spot Bond					0.00000	100.67001				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS165 On 15/10/2023 Spot Bond					0.00000	100.00029				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.17586				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.04712				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.10500	103.70769	4.10500	103.69618				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.24122				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.09000	103.34328	4.09000	103.33186				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.16027				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.16780				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.08237				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.41072				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.40534				0.00	0	
Total TH14C2 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 TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.19365				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.80856				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.17464				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.02993				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.99380				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	101.78721				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.90694				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.95809				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.91724				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.04347				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.28116				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.32793				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.13068				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.48262				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.08615				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.59648				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.88623				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.48109				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.08542				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.85424				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.69574	8.49000	103.67192				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.16926				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.97479				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A7 On 21/08/2022 Spot Bond					0.00000	100.92837				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.96922				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.76000	102.50948	5.76000	102.49340				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.01005				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.07686				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.08057				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.06758				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.15664				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.13252				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.46624				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	101.62368				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D3 On 21/08/2024 Spot Bond					0.00000	101.53108				0.00	0	
Total TH16D3 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 TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.04876				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.11551				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.45639				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.82119				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.59370				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.08500	106.68302	6.08500	106.66565				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.18500	110.33418	7.18500	110.31301				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.75269				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.35640				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.78000	107.19729	7.78000	107.17493				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.65587				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.58512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.92373				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.16055				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.68500	110.98472	6.68500	110.96489				0.00	0	1,237,809,10
Total TN23 SPOT										0.00	0	1,237,809,10
Total For TN23										0.00	0	1,237,809,10
TN23/R On 06/11/2023 Spot Bond			100.00000	27.13118	100.00000	27.07146				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.32000	108.18341	8.32000	108.15906				0.00	0	7,170,013,10
Total TN25 SPOT										0.00	0	7,170,013,10
Total For TN25										0.00	0	7,170,013,10
TN25/R On 19/08/2025 Spot Bond			100.00000	16.96406	100.00000	16.92611				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.15000	100.63760	9.15000	100.61314		7,320,000,000,000.00		800,000,000	14,744,035,80	
Total TN27 SPOT								7,320,000,000,000.00		800,000,000	14,744,035,80	
Total For TN27								7,320,000,000,000.00		800,000,000	14,744,035,80	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.07604	100.00000	11.05166				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.56500	102.77557	10.56500	102.74666				0.00	0	1,414,900,00
Total TN30 SPOT										0.00	0	1,414,900,00
Total For TN30										0.00	0	1,414,900,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.22015	8.00000	119.19460				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.10000	93.23526	12.10000	93.20534				0.00	0	8,620,000,00
Total TN40 SPOT										0.00	0	8,620,000,00
Total For TN40										0.00	0	8,620,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	103.22661	10.75000	103.19708				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.89889				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.90901				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.80242	7.61000	100.77846				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.77417				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.18713				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.09500	105.44661	6.09500	105.42941				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.10158				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.42167				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.54520				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.22103				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.23220				0.00	0	
Total TRA4A3 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 TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.38500	109.63979	6.38500	109.62095				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.22103				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.23220				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.49795	8.62000	102.47431				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.62464				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.06112				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.03008				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.31075				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	99.38004				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.44362				0.00	1,080,000,000	
Total TSP251 SPOT										0.00	1,080,000,000	
Total For TSP251										0.00	1,080,000,000	
TSP25 On 29/11/2021 Spot Bond					0.00000	98.59394				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	97.40634				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	96.93453				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	96.81414				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	96.19107				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.60799				0.00	467,347,508	155,782,500
Total TU1A11 SPOT										0.00	467,347,508	155,782,500
Total For TU1A11										0.00	467,347,508	155,782,500
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.90001				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.63369				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.03358				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	102.08512				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.69157				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.53928				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.53928				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC37 On 09/09/2021 Spot Bond					0.00000	100.53694				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.45864				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.79559				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	100.68236				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.53694				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.72000	110.14153	9.72000	110.11314				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.04079				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.16865				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.22765				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.48320				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.28335				0.00	0	500,000,00
Total VKE10 SPOT										0.00	0	500,000,00
Total For VKE10										0.00	0	500,000,00
VKE11 On 20/04/2023 Spot Bond					0.00000	100.08907				0.00	0	
Total VKE11 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 VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.92972				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.95370				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.05492				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.09584				0.00	400,000,000	200,000,000
Total VKE16 SPOT										0.00	400,000,000	200,000,000
Total For VKE16										0.00	400,000,000	200,000,000
WHL02 On 02/10/2021 Spot Bond					0.00000	100.45352				0.00	0	1,000,000,000
Total WHL02 SPOT										0.00	0	1,000,000,000
Total For WHL02										0.00	0	1,000,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	100.66917				0.00	20,400,000	10,200,000
Total WHL03 SPOT										0.00	20,400,000	10,200,000
Total For WHL03										0.00	20,400,000	10,200,000
Total for SPOT										1.23e+017	1,858,744,722,708	214,442,438,100
Total for SPOT :										1.23e+017	858,744,722,708	214,442,438,100
Total Futures										1.23e+017	858,744,768,117	214,443,771,700
Total Options										21 128 979.00	16,850	132,500
Grand Total:										1.23e+017	858,744,784,967	214,443,904,200