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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/03/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			12.01550	72.45740	12.10484	72.01242			0.00	0	35
ES33	On	05/08/2021	Bond Future			12.29272	73.24158	12.38598	72.79211			0.00	0	
ES33	On	04/11/2021	Bond Future			12.57106	70.29090	12.66840	69.83660			0.00	0	
ES33	On	03/02/2022	Bond Future			12.87174	71.09604	12.97358	70.63661			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.48357	70.97338	12.57819	70.45421			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.74629	71.74185	12.84530	71.21742			0.00	0	
ES42	On	04/11/2021	Bond Future			13.01254	68.29171	13.11627	67.76157			0.00	0	
ES42	On	03/02/2022	Bond Future			13.29035	69.07432	13.39908	68.53825			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	06/05/2021	Bond Future			150.39779	150.39779	150.38751	150.38751			751,988.95	5	5,50
I2025	On	05/08/2021	Bond Future			150.49509	150.49509	150.48538	150.48538			0.00	0	
I2025	On	04/11/2021	Bond Future			152.18911	152.18911	152.17979	152.17979			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	03/02/2022	Bond Future			152.37361	152.37361	152.36436	152.36436			0.00	0	
Total I2025 Future												751,988.95	5	5,53
Total For I2025												751,988.95	5	5,53
I2029	On	06/05/2021	Bond Future			108.58340	108.58340	108.57302	108.57302			0.00	0	2,80
I2029	On	05/08/2021	Bond Future			109.75852	109.75852	109.74847	109.74847			0.00	0	
I2029	On	04/11/2021	Bond Future			109.84348	109.84348	109.83368	109.83368			0.00	0	
I2029	On	03/02/2022	Bond Future			111.10086	111.10086	111.09109	111.09109			0.00	0	
Total I2029 Future												0.00	0	2,80
Total For I2029												0.00	0	2,80
I2033	On	06/05/2021	Bond Future			103.27597	103.27597	103.26438	103.26438			0.00	0	10,00
I2033	On	05/08/2021	Bond Future			104.39367	104.39367	104.38245	104.38245			0.00	0	
I2033	On	04/11/2021	Bond Future			104.34401	104.34401	104.33296	104.33296			0.00	0	
I2033	On	03/02/2022	Bond Future			105.53845	105.53845	105.52735	105.52735			0.00	0	
Total I2033 Future												0.00	0	10,00
Total For I2033												0.00	0	10,00
I2038	On	06/05/2021	Bond Future			115.56786	115.56786	115.55391	115.55391			0.00	0	7,90
I2038	On	05/08/2021	Bond Future			115.09695	115.09695	115.08328	115.08328			0.00	0	
I2038	On	04/11/2021	Bond Future			116.39274	116.39274	116.37935	116.37935			0.00	0	
I2038	On	03/02/2022	Bond Future			115.97292	115.97292	115.95950	115.95950			0.00	0	
Total I2038 Future												0.00	0	7,90
Total For I2038												0.00	0	7,90
I2046	On	06/05/2021	Bond Future			104.81568	104.81568	104.80323	104.80323			0.00	0	15,10
I2046	On	05/08/2021	Bond Future			105.95006	105.95006	105.93802	105.93802			0.00	0	
I2046	On	04/11/2021	Bond Future			105.33509	105.33509	105.32314	105.32314			0.00	0	
I2046	On	03/02/2022	Bond Future			106.54090	106.54090	106.52900	106.52900			0.00	0	
Total I2046 Future												0.00	0	15,10
Total For I2046												0.00	0	15,10
I2050	On	06/05/2021	Bond Future			108.39386	108.39386	108.38079	108.38079			0.00	0	11,00
I2050	On	05/08/2021	Bond Future			107.63949	107.63949	107.62666	107.62666			0.00	0	
I2050	On	04/11/2021	Bond Future			108.85119	108.85119	108.83865	108.83865			0.00	0	
I2050	On	03/02/2022	Bond Future			108.14954	108.14954	108.13724	108.13724			0.00	0	
Total I2050 Future												0.00	0	11,00
Total For I2050												0.00	0	11,00
R186	On	06/05/2021	Bond Future			7.53162	117.43595	7.60551	117.07601		9.07	51,084,638.25	435	107,30
R186	On	05/08/2021	Bond Future			7.73370	113.39720	7.81213	113.03400		8.61	0.00	0	
R186	On	04/11/2021	Bond Future			7.93350	114.64739	8.01686	114.28053		7.84	0.00	0	
R186	On	03/02/2022	Bond Future			8.15640	110.65188	8.24534	110.28108		7.15	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												51,084,638.25	435	107,30
R186	On	06/05/2021	Bond Future	10.77	Call			14,148.42000	14.14842	14,508,360	9.67	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	9.67	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,189.45000	14.18945	14,549,390	9.67	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	9.67	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,107.37000	14.10737	14,467,320	9.67	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,010	9.67	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			1,309.69000	1.30969	1,177,880	9.11	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,282.90000	1.28290	1,511,030	9.11	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			678.74000	0.67874	841,470	9.02	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			2,176.37000	2.17637	1,979,160	9.02	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			4,566.15000	4.56615	4,912,400	9.09	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			909.74000	0.90974	892,790	9.09	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,600.24000	4.60024	4,946,940	9.10	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			899.53000	0.89953	883,030	9.10	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,532.35000	4.53235	4,878,130	9.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			920.28000	0.92028	902,860	9.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,814.62000	2.81462	3,129,990	7.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,494.00000	2.49400	2,442,510	7.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			2,837.94000	2.83794	3,154,160	7.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,473.58000	2.47358	2,422,940	7.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,861.36000	2.86136	3,178,430	7.88	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,453.27000	2.45327	2,403,480	7.88	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			5,190.88000	5.19088	5,038,670	6.81	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,136.80000	1.13680	1,356,260	6.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			5,160.19000	5.16019	5,008,850	6.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,111.51000	1.11151	1,328,900	6.81	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			5,222.01000	5.22201	5,068,600	6.81	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,123.94000	1.12394	1,342,530	6.81	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												51,084,638.25	435	132,47
R197	On	06/05/2021	Bond Future			321.17047	321.17047	321.15607	321.15607			963,511.41	3	2,95
R197	On	05/08/2021	Bond Future			316.64377	316.64377	316.63063	316.63063			0.00	0	
R197	On	04/11/2021	Bond Future			320.20841	320.20841	320.19615	320.19615			0.00	0	
R197	On	03/02/2022	Bond Future			315.77503	315.77503	315.76297	315.76297			0.00	0	
Total R197 Future												963,511.41	3	2,95
Total For R197												963,511.41	3	2,95
R202	On	06/05/2021	Bond Future			231.47549	231.47549	231.44924	231.44924			5,092,460.78	22	9,20
R202	On	05/08/2021	Bond Future			229.73001	229.73001	229.70460	229.70460			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			232.31594	232.31594	232.29094	232.29094			0.00	0	
R202	On	03/02/2022	Bond Future			230.67333	230.67333	230.64828	230.64828			0.00	0	
Total R202 Future												5,092,460.78	22	9,23
Total For R202												5,092,460.78	22	9,23
R2023	On	06/05/2021	Bond Future			5.35041	105.57970	5.44229	105.41945		2.25	0.00	0	40,64
R2023	On	05/08/2021	Bond Future			5.54080	106.69593	5.64834	106.53447		2.11	0.00	0	
R2023	On	04/11/2021	Bond Future			5.75381	103.96408	5.88269	103.80117		2.01	0.00	0	
R2023	On	03/02/2022	Bond Future			6.07352	105.13000	6.23493	104.96539		1.71	0.00	0	
Total R2023 Future												0.00	0	40,64
R2023	On	06/05/2021	Bond Future	7.57	Call			3,621.92000	3.62192	3,782,170	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,638.55000	3.63855	3,798,800	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,605.29000	3.60529	3,765,540	2.68	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.68	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			693.46000	0.69346	659,130	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			172.46000	0.17246	296,290	1.83	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			711.80000	0.71180	674,170	1.83	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			178.35000	0.17835	303,830	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			702.58000	0.70258	666,600	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			184.33000	0.18433	311,460	1.85	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			68.23000	0.06823	111,720	1.43	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,293.95000	1.29395	1,174,530	1.43	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			65.05000	0.06505	107,240	1.43	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,316.45000	1.31645	1,195,730	1.43	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			66.62000	0.06662	109,460	1.43	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,305.18000	1.30518	1,185,110	1.43	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,374.58000	1.37458	1,253,070	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			179.78000	0.17978	223,260	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,366.38000	1.36638	1,245,250	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			175.46000	0.17546	218,190	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,382.79000	1.38279	1,260,910	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			177.61000	0.17761	220,710	1.55	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	40,64
R2030	On	06/05/2021	Bond Future			9.55043	93.14668	9.60891	92.82661		15.43	7,358,587.72	79	114,98
R2030	On	05/08/2021	Bond Future			9.78256	90.12649	9.84373	89.80349		14.92	0.00	0	
R2030	On	04/11/2021	Bond Future			10.00267	91.12059	10.06657	90.79430		13.66	0.00	0	
R2030	On	03/02/2022	Bond Future			10.24415	88.13857	10.31110	87.80881		12.57	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Future												7,358,587.72	79	114,95
R2030	On	06/05/2021	Bond Future	11.70	Call			10,554.68000	10.55468	10,874,060	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			13.88000	0.01388	13,190	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			14.35000	0.01435	13,630	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			488.60000	0.48860	586,890	15.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			4,180.92000	4.18092	3,959,140	15.07	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			7,258.46000	7.25846	6,969,940	14.84	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			93.94000	0.09394	125,490	14.84	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			4,602.84000	4.60284	4,368,350	15.01	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			391.22000	0.39122	476,800	15.01	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			432.52000	0.43252	523,680	15.04	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			4,412.89000	4.41289	4,183,980	15.04	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			549.86000	0.54986	655,460	15.10	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			3,955.27000	3.95527	3,740,800	15.10	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			940.70000	0.94070	1,086,830	15.28	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			2,928.28000	2.92828	2,754,340	15.28	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,138.37000	1.13837	1,300,610	15.34	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			2,566.56000	2.56656	2,408,730	15.34	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			5,043.84000	5.04384	4,797,470	14.95	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			309.24000	0.30924	382,940	14.95	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,853.61000	2.85361	2,682,880	15.29	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			978.26000	0.97826	1,127,600	15.29	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			7,081.62000	7.08162	7,393,140	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			127.27000	0.12727	118,720	16.59	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			2,749.55000	2.74955	2,994,670	15.80	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,071.27000	1.07127	996,320	15.80	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			885.92000	0.88592	1,027,080	15.26	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			3,042.18000	3.04218	2,863,270	15.26	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			9,574.84000	9.57484	9,265,880	14.84	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			24.79000	0.02479	35,900	14.84	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			6,127.85000	6.12785	6,433,030	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			215.35000	0.21535	200,460	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			3,186.58000	3.18658	3,444,910	15.95	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			10,600.67000	10.60067	10,920,080	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			13.43000	0.01343	12,770	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,508.67000	10.50867	10,828,020	16.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			871.70000	0.87170	809,960	15.95	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			3,318.14000	3.31814	3,127,690	15.21	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			766.76000	0.76676	896,380	15.21	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2030	On	05/08/2021	Bond Future	7.70	Put		12,471.17000	12.47117	12,207,110	14.39	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		11,201.53000	11.20153	11,535,440	16.01	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		3,312.50000	3.31250	3,253,410	14.92	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.30	Call		4,435.81000	4.43581	4,736,520	15.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		2,073.30000	2.07330	2,051,010	15.40	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		6,802.57000	6.80257	6,642,880	14.40	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		964.99000	0.96499	1,128,300	14.40	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call		4,806.58000	4.80658	5,112,810	15.55	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		198.12000	0.19812	257,060	14.39	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		6,070.33000	6.07033	5,930,670	14.48	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Call		1,197.87000	1.19787	1,381,210	14.48	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		4,216.89000	4.21689	4,129,200	14.75	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,111.26000	2.11126	2,346,570	14.75	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		1,886.63000	1.88663	1,869,860	15.55	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		273.19000	0.27319	284,100	16.01	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,840.86000	4.84086	5,147,560	15.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,870.46000	1.87046	1,854,160	15.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,875.23000	4.87523	5,182,390	15.57	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,854.42000	1.85442	1,838,580	15.57	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put		6,582.24000	6.58224	6,428,450	14.43	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		1,029.83000	1.02983	1,199,040	14.43	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.15	Call		3,953.91000	3.95391	4,246,690	15.24	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		2,359.07000	2.35907	2,328,850	15.24	0.00	0	47
R2030	On	05/08/2021	Bond Future	9.75	Call		2,816.95000	2.81695	3,080,860	14.92	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,205.41000	1.20541	1,395,240	13.15	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		8,034.27000	8.03427	8,385,710	14.65	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,576.90000	2.57690	2,580,850	14.18	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		5,226.65000	5.22665	5,555,580	14.15	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		3,283.89000	3.28389	3,573,180	13.60	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		10,505.71000	10.50571	10,319,680	13.15	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		712.86000	0.71286	853,120	13.15	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		8,139.42000	8.13942	8,002,960	13.15	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		4,137.69000	4.13769	4,100,690	13.60	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,611.19000	2.61119	2,613,830	14.15	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		1,380.74000	1.38074	1,405,890	14.65	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		5,258.44000	5.25844	5,588,040	14.17	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,593.99000	2.59399	2,597,300	14.17	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		5,290.31000	5.29031	5,620,550	14.18	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		6,381.55000	6.38155	6,288,770	13.24	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		1,821.87000	1.82187	2,055,380	13.24	0.00	0	1,10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	11.26	Call			7,430.44000	7.43044	7,779,330	14.65	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,611.12000	1.61112	1,633,720	14.65	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			1,937.92000	1.93792	2,256,830	12.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			6,408.20000	6.40820	6,397,350	12.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			1,955.41000	1.95541	2,275,420	12.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			5,270.35000	5.27035	5,291,780	12.27	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			1,801.44000	1.80144	2,111,310	12.01	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			6,373.34000	6.37334	6,363,590	12.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			6,691.94000	6.69194	6,672,050	12.01	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			1,973.00000	1.97300	2,294,110	12.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			6,338.61000	6.33861	6,329,960	12.07	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			10,851.85000	10.85185	10,718,400	11.95	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			722.80000	0.72280	919,110	11.95	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			2,610.04000	2.61004	2,961,230	12.27	0.00	0	
Total R2030 Option												0.00	0	21,34
Total For R2030												7,358,587.72	79	136,33
R2032	On	06/05/2021	Bond Future			10.39517	87.11582	10.45863	86.74805		18.54	784,042.38	9	137,20
R2032	On	05/08/2021	Bond Future			10.62838	88.03684	10.69453	87.66559		17.24	0.00	0	
R2032	On	04/11/2021	Bond Future			10.86044	84.86201	10.92941	84.48695		16.58	0.00	0	
R2032	On	03/02/2022	Bond Future			11.10808	85.81404	11.18012	85.43485		14.59	0.00	0	
Total R2032 Future												784,042.38	9	137,20
R2032	On	06/05/2021	Bond Future	12.11	Call			8,942.22000	8.94222	9,303,810	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			83.80000	0.08380	77,620	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			8,989.78000	8.98978	9,351,530	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			1,641.91000	1.64191	1,827,820	18.40	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.12	Put			81.66000	0.08166	75,640	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			8,894.65000	8.89465	9,256,070	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			85.99000	0.08599	79,640	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			11,122.91000	11.12291	11,489,120	20.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			23.49000	0.02349	21,930	20.02	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			2,389.60000	2.38960	2,207,740	18.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			5,695.43000	5.69543	5,965,460	17.94	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			2,080.66000	2.08066	1,979,440	17.94	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			5,732.16000	5.73216	6,002,510	17.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			2,064.70000	2.06470	1,963,800	17.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			5,658.95000	5.65895	5,928,480	17.92	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			2,096.92000	2.09692	1,995,200	17.92	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			10,419.93000	10.41993	10,212,730	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,103.80000	1.10380	1,271,660	15.85	0.00	0	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
R2032	On	04/11/2021	Bond Future	11.70	Call		6,711.62000	6.71162	6,970,870	17.35	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		1,119.62000	1.11962	1,123,700	17.81	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		6,746.74000	6.74674	7,006,100	17.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,672.07000	2.67207	2,556,260	17.35	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,656.54000	2.65654	2,540,840	17.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		6,676.79000	6.67679	6,935,700	17.34	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,687.93000	2.68793	2,571,780	17.34	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		8,027.15000	8.02715	7,856,350	15.85	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,767.11000	1.76711	1,971,370	15.85	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		10,520.97000	10.52097	10,900,110	17.81	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		638.73000	0.63873	822,710	13.87	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		3,080.25000	3.08025	3,413,890	14.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		5,871.69000	5.87169	5,826,140	14.16	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		2,601.16000	2.60116	2,914,700	14.00	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		6,682.46000	6.68246	6,615,130	13.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		2,621.91000	2.62191	2,936,440	14.01	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		6,576.53000	6.57653	6,511,870	14.01	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		2,580.50000	2.58050	2,893,360	13.99	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		9,149.73000	9.14973	9,066,210	13.87	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		13,807.77000	13.80777	13,612,560	13.87	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		12,523.13000	12.52313	12,355,590	13.87	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		810.69000	0.81069	1,022,340	13.87	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,516.12000	1.51612	1,811,790	13.87	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		6,647.01000	6.64701	6,580,680	13.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		6,611.70000	6.61170	6,546,050	14.00	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		2,559.93000	2.55993	2,871,790	13.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,020.68000	2.02068	2,327,910	13.87	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		7,731.67000	7.73167	7,659,710	13.87	0.00	0	9
Total R2032 Option											0.00	0	4,45
Total For R2032											784,042.38	9	141,66
R2035	On	06/05/2021	Bond Future			11.08188	86.28672	11.16571	85.77044	20.65	862,867.20	10	99,06
R2035	On	05/08/2021	Bond Future			11.32016	87.19899	11.40756	86.67763	19.28	0.00	0	
R2035	On	04/11/2021	Bond Future			11.55674	83.68524	11.64780	83.15849	18.72	0.00	0	
R2035	On	03/02/2022	Bond Future			11.81265	84.62403	11.90780	84.09140	16.50	0.00	0	
Total R2035 Future											862,867.20	10	99,06
R2035	On	06/05/2021	Bond Future	12.36	Call		7,188.03000	7.18803	7,673,250	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		311.50000	0.31150	280,440	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,558.65000	2.55865	2,310,560	20.43	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		740.28000	0.74028	884,850	19.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.55	Put		4,642.89000	4.64289	4,271,180	19.70	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		7,472.90000	7.47290	7,031,990	19.32	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		524.62000	0.52462	641,820	19.50	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		2,236.99000	2.23699	2,010,930	20.54	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,140.59000	2.14059	2,430,810	20.54	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		9,854.02000	9.85402	10,361,420	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		318.02000	0.31802	286,330	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		1,844.81000	1.84481	2,113,000	20.43	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,239.16000	1.23916	1,445,060	20.10	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		3,571.46000	3.57146	3,926,090	21.03	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,263.04000	1.26304	1,101,390	21.03	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		9,170.46000	9.17046	9,674,210	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		204.33000	0.20433	279,700	19.32	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		5,417.90000	5.41790	5,018,820	19.50	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		607.72000	0.60772	516,180	21.93	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		2,702.70000	2.70270	3,024,440	20.73	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,764.50000	1.76450	1,569,960	20.73	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put		6,316.36000	6.31636	5,893,010	19.32	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		89.90000	0.08990	81,020	22.42	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		3,462.19000	3.46219	3,151,810	20.10	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		7,235.61000	7.23561	7,721,460	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		305.08000	0.30508	274,650	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		7,140.50000	7.14050	7,625,090	22.42	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		348.44000	0.34844	441,370	19.32	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		125.73000	0.12573	113,200	22.42	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		5,614.22000	5.61422	6,038,960	21.93	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.01000	0.00001	0,020	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		51,529.65000	51.52965	51,008,300	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.01000	0.00001	0,020	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		51,413.07000	51.41307	50,891,720	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.01000	0.00001	0,020	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,939.92000	3.93992	3,774,660	19.16	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,134.50000	2.13450	2,403,860	18.49	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		6,050.63000	6.05063	5,798,630	18.49	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		9,734.98000	9.73498	9,422,960	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		51,646.36000	51.64636	51,125,010	18.17	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		858.47000	0.85847	1,067,810	18.17	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		3,716.45000	3.71645	4,072,550	19.16	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		1,074.08000	1.07408	1,060,550	20.14	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,026.83000	5.02683	5,370,190	18.72	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
R2035	On	04/11/2021	Bond Future	11.75	Put		4,441.52000	4.44152	4,258,130	18.72	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		3,181.03000	3.18103	3,454,260	18.08	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		6,548.41000	6.54841	6,294,890	18.08	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		10,317.29000	10.31729	10,028,030	17.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,519.66000	1.51966	1,757,150	17.76	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		7,671.25000	7.67125	8,040,170	19.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,868.66000	2.86866	2,710,830	19.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		7,704.09000	7.70409	8,077,670	19.75	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,848.89000	2.84889	2,695,720	19.75	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		7,638.46000	7.63846	8,002,480	19.72	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		10,910.25000	10.91025	10,607,110	17.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,373.61000	1.37361	1,597,220	17.76	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		8,400.51000	8.40051	8,132,390	17.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,154.78000	2.15478	2,413,410	17.76	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		12,288.10000	12.28810	12,801,320	20.14	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,888.54000	2.88854	2,725,810	19.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,105.12000	3.10512	3,497,320	15.89	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		7,074.46000	7.07446	6,934,030	15.89	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		844.92000	0.84492	1,079,240	15.72	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,128.20000	3.12820	3,521,600	15.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		7,037.80000	7.03780	6,898,570	15.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,151.37000	3.15137	3,545,670	15.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		7,001.30000	7.00130	6,862,970	15.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		3,509.69000	3.50969	3,919,930	16.02	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		6,471.78000	6.47178	6,349,390	16.02	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		1,968.49000	1.96849	2,341,510	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		9,446.92000	9.44692	9,287,310	15.72	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		14,654.77000	14.65477	14,356,460	15.72	0.00	0	
Total R2035 Option											0.00	0	14,81
Total For R2035											862,867.20	10	113,88
R2037	On	06/05/2021	Bond Future			11.33856	81.70439	11.43263	81.13329	22.17	14,216,563.86	174	128,55
R2037	On	05/08/2021	Bond Future			11.57973	78.31286	11.67787	77.73610	21.80	0.00	0	
R2037	On	04/11/2021	Bond Future			11.80710	79.17698	11.90925	78.59415	20.05	0.00	0	
R2037	On	03/02/2022	Bond Future			12.05316	75.81090	12.15979	75.22166	18.64	0.00	0	
Total R2037 Future											14,216,563.86	174	128,55
R2037	On	06/05/2021	Bond Future	12.43	Call		6,189.19000	6.18919	6,692,720	23.88	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		502.45000	0.50245	434,880	23.88	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,233.73000	6.23373	6,739,570	23.91	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		493.21000	0.49321	427,950	23.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.42	Call		6,144.73000	6.14473	6,645,880	23.86	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		511.82000	0.51182	441,870	23.86	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,529.19000	2.52919	2,366,450	22.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		5,855.77000	5.85577	6,268,400	22.52	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,564.83000	2.56483	2,400,700	22.52	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		5,892.53000	5.89253	6,305,860	22.54	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,546.94000	2.54694	2,383,510	22.54	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		5,929.36000	5.92936	6,343,380	22.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		7,756.12000	7.75612	8,174,540	21.20	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,897.04000	2.89704	2,732,630	21.20	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		0.00000	0.00000	5,806,450	19.55	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		0.00000	0.00000	3,953,490	19.55	2,372,094.00	600	19
R2037	On	04/11/2021	Bond Future	12.82	Call		7,788.01000	7.78801	8,211,530	21.22	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,877.69000	2.87769	2,718,380	21.22	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		7,819.95000	7.81995	8,248,340	21.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,858.44000	2.85844	2,704,000	21.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		0.00000	0.00000	6,379,130	20.37	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		0.00000	0.00000	3,627,930	20.37	4,353,516.00	1,200	19
R2037	On	03/02/2022	Bond Future	11.47	Put		7,115.73000	7.11573	6,946,220	17.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,130.39000	3.13039	3,548,090	17.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		7,188.75000	7.18875	7,017,210	17.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,153.39000	3.15339	3,572,120	17.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		7,152.29000	7.15229	6,981,780	17.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,176.22000	3.17622	3,595,950	17.94	0.00	0	
Total R2037 Option											6,725,610.00	1,800	38
Total For R2037											20,942,173.86	1,974	128,97
R2040	On	06/05/2021	Bond Future			11.43140	83.83909	11.52543	83.23151	22.46	18,444,599.80	220	84,78
R2040	On	05/08/2021	Bond Future			11.66663	80.21989	11.76479	79.60631	22.22	0.00	0	
R2040	On	04/11/2021	Bond Future			11.88806	81.10507	11.99029	80.48502	20.53	0.00	0	
R2040	On	03/02/2022	Bond Future			12.12751	77.51039	12.23430	76.88348	19.18	0.00	0	
Total R2040 Future											18,444,599.80	220	84,78
R2040	On	06/05/2021	Bond Future	12.43	Call		6,090.11000	6.09011	6,621,220	24.33	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		602.23000	0.60223	525,760	24.33	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		6,136.39000	6.13639	6,670,200	24.36	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		2,162.33000	2.16233	1,909,370	22.57	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		2,511.58000	2.51158	2,866,200	22.57	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		10,701.48000	10.70148	11,299,940	24.50	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		591.27000	0.59127	517,500	24.36	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		6,043.93000	6.04393	6,572,290	24.31	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/05/2021	Bond Future	13.38	Put		81.04000	0.08104	71,920	24.50	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		613.35000	0.61335	534,130	24.31	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		5,333.40000	5.33340	4,876,740	21.32	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		660.37000	0.66037	811,290	21.32	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		2,445.64000	2.44564	2,294,100	23.49	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		6,734.38000	6.73438	7,197,250	23.51	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,428.55000	2.42855	2,277,840	23.51	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		6,654.92000	6.65492	7,116,460	23.47	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		4,759.56000	4.75956	4,545,420	21.98	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,406.94000	3.40694	3,806,380	21.98	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		15,957.33000	15.95733	16,579,500	24.11	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,462.68000	2.46268	2,310,640	23.47	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		226.45000	0.22645	235,040	24.11	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		6,694.71000	6.69471	7,156,750	23.49	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		6,742.20000	6.74220	6,432,760	21.22	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,093.56000	2.09356	2,397,700	21.22	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		3,018.75000	3.01875	2,874,950	21.92	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,237.34000	8.23734	8,718,760	21.94	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,998.49000	2.99849	2,859,860	21.94	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,170.22000	8.17022	8,641,490	21.91	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		3,039.12000	3.03912	2,890,340	21.91	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,203.76000	8.20376	8,680,010	21.92	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		3,448.21000	3.44821	3,883,710	18.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		7,422.85000	7.42285	7,231,440	18.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		3,472.55000	3.47255	3,909,650	18.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		7,383.98000	7.38398	7,194,170	18.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,423.69000	3.42369	3,857,840	18.57	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		7,461.62000	7.46162	7,268,860	18.57	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											18,444,599.80	220	88,30
R2044	On	06/05/2021	Bond Future			11.48836	80.43388	11.57723	79.85869	23.53	0.00	0	62,00
R2044	On	05/08/2021	Bond Future			11.71524	76.90380	11.80808	76.32286	23.27	0.00	0	
R2044	On	04/11/2021	Bond Future			11.92855	77.75248	12.02530	77.16535	21.48	0.00	0	
R2044	On	03/02/2022	Bond Future			12.15905	74.24531	12.26017	73.65174	20.06	0.00	0	
Total R2044 Future											0.00	0	62,00
R2044	On	06/05/2021	Bond Future	12.44	Call		5,878.47000	5.87847	6,386,420	25.52	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		652.57000	0.65257	585,330	25.52	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,925.49000	5.92549	6,434,440	25.54	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		642.62000	0.64262	576,380	25.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	10.70	Call		395.78000	0.39578	533,750	22.07	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		1,767.26000	1.76726	2,086,780	23.39	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		2,921.59000	2.92159	2,665,920	23.39	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		3,059.65000	3.05965	3,470,600	23.98	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		4,204.43000	4.20443	3,870,070	22.89	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		6,161.63000	6.16163	6,675,360	25.67	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		595.06000	0.59506	533,600	25.67	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		3,491.15000	3.49115	3,923,560	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		662.66000	0.66266	594,410	25.49	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		6,407.66000	6.40766	5,970,440	22.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		5,831.51000	5.83151	6,338,450	25.49	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		1,461.91000	1.46191	1,319,130	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		3,114.28000	3.11428	2,845,710	23.32	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		1,628.99000	1.62899	1,935,610	23.32	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		1,711.63000	1.71163	1,547,390	23.98	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,028.27000	1.02827	1,269,100	22.89	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,319.13000	2.31913	2,216,710	24.89	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,017.37000	7.01737	7,500,470	24.91	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,299.28000	2.29928	2,201,440	24.91	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		6,945.75000	6.94575	7,419,500	24.86	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,339.12000	2.33912	2,231,930	24.86	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		6,981.53000	6.98153	7,460,050	24.89	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,085.96000	8.08596	8,529,690	22.94	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		3,116.63000	3.11663	2,973,230	22.94	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,118.85000	8.11885	8,567,590	22.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		3,096.04000	3.09604	2,957,650	22.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,053.10000	8.05310	8,491,610	22.92	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		3,137.32000	3.13732	2,988,700	22.92	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		7,445.86000	7.44586	7,265,010	19.45	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		3,432.01000	3.43201	3,842,200	19.43	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		7,524.51000	7.52451	7,341,130	19.43	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		3,456.50000	3.45650	3,867,950	19.44	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		7,485.10000	7.48510	7,302,980	19.44	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		3,481.07000	3.48107	3,893,790	19.45	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											0.00	0	80,60
R2048	On	06/05/2021	Bond Future			11.40755	79.57748	11.49622	78.98874	23.89	0.00	0	137,30
R2048	On	05/08/2021	Bond Future			11.62005	80.41882	11.71264	79.82418	22.39	0.00	0	5,00
R2048	On	04/11/2021	Bond Future			11.82991	76.89341	11.92652	76.29246	21.90	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future			12.05588	77.75603	12.15696	77.14849		19.31	0.00	0	
Total R2048 Future												0.00	0	142,36
R2048	On	06/05/2021	Bond Future	12.35	Call			5,943.94000	5.94394	6,441,130	25.74	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			660.07000	0.66007	568,520	25.74	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			5,990.09000	5.99009	6,490,220	25.77	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put			0.00000	0.00000	4,497,090	22.75	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call			0.00000	0.00000	968,100	22.75	997,143.00	1,030	1,030
R2048	On	06/05/2021	Bond Future	11.40	Put			0.00000	0.00000	2,392,280	23.74	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call			0.00000	0.00000	2,341,790	23.74	2,412,043.70	1,030	1,030
R2048	On	06/05/2021	Bond Future	10.20	Put			9,568.06000	9.56806	9,035,250	21.89	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			648.22000	0.64822	559,610	25.77	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			5,897.88000	5.89788	6,392,020	25.72	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call			98.58000	0.09858	154,510	21.89	185,412.00	1,200	
R2048	On	06/05/2021	Bond Future	10.80	Put			5,479.62000	5.47962	5,031,590	22.51	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call			633.16000	0.63316	773,870	22.51	928,644.00	1,200	
R2048	On	06/05/2021	Bond Future	12.34	Put			672.10000	0.67210	577,500	25.72	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			13,001.29000	13.00129	12,588,320	20.73	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			499.77000	0.49977	681,440	20.73	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			10,844.70000	10.84470	10,490,380	20.73	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			783.40000	0.78340	1,023,720	20.73	0.00	0	1,300
R2048	On	05/08/2021	Bond Future	10.90	Put			7,338.00000	7.33800	7,018,530	21.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			1,821.11000	1.82111	2,096,280	21.02	0.00	0	1,300
R2048	On	05/08/2021	Bond Future	10.60	Put			8,938.73000	8.93873	8,615,900	20.73	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			1,203.41000	1.20341	1,475,220	20.73	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			7,099.16000	7.09916	7,558,300	23.77	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			2,303.78000	2.30378	2,168,280	23.77	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			7,135.86000	7.13586	7,599,850	23.79	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			2,283.84000	2.28384	2,153,190	23.79	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			5,967.30000	5.96730	5,704,200	21.58	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			2,567.53000	2.56753	2,899,070	21.58	0.00	0	1,000
R2048	On	05/08/2021	Bond Future	10.50	Put			9,528.18000	9.52818	9,215,570	20.73	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			1,029.80000	1.02980	1,311,830	20.73	0.00	0	1,000
R2048	On	05/08/2021	Bond Future	12.50	Call			7,062.35000	7.06235	7,516,770	23.74	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			2,323.70000	2.32370	2,183,480	23.74	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			3,062.62000	3.06262	2,882,130	23.25	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			8,322.28000	8.32228	8,747,950	23.27	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			3,042.10000	3.04210	2,866,820	23.27	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			8,355.91000	8.35591	8,786,760	23.29	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			3,021.70000	3.02170	2,851,600	23.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	12.83	Call		8.28869000	8.28869	8,709,150	23.25	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		3,378.94000	3.37894	3,778,790	18.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		7,692.95000	7.69295	7,485,260	18.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		3,403.99000	3.40399	3,804,890	18.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		7,651.97000	7.65197	7,445,330	18.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		3,429.12000	3.42912	3,831,070	18.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		7,611.18000	7.61118	7,405,590	18.63	0.00	0	
Total R2048 Option											4,523,242.70	4,460	6,66
Total For R2048											4,523,242.70	4,460	149,02
R209	On	06/05/2021	Bond Future			11.00201	66.26181	11.09049	65.79057	24.72	40,552,227.72	612	26,35
R209	On	05/08/2021	Bond Future			11.21205	66.96240	11.30391	66.48648	22.81	0.00	0	
R209	On	04/11/2021	Bond Future			11.41951	64.56016	11.51487	64.07921	21.93	0.00	0	2,21
R209	On	03/02/2022	Bond Future			11.63840	65.28438	11.73752	64.79812	19.30	0.00	0	
Total R209 Future											40,552,227.72	612	28,64
R209	On	06/05/2021	Bond Future	12.23	Call		6,001.30000	6.00130	6,439,890	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		349.83000	0.34983	317,180	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,041.02000	6.04102	6,480,230	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		9,348.75000	9.34875	8,912,640	23.91	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		71.06000	0.07106	106,190	23.91	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		4,678.30000	4.67830	4,360,480	24.12	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		577.76000	0.57776	731,180	24.12	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		934.79000	0.93479	1,137,980	24.35	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		7,841.56000	7.84156	7,429,510	23.91	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		141.98000	0.14198	201,170	23.91	0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call		1,762.25000	1.76225	2,046,520	24.72	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		2,244.25000	2.24425	2,057,280	24.72	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		6,432.47000	6.43247	6,053,880	23.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		356.57000	0.35657	323,290	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		3,598.06000	3.59806	3,979,780	25.65	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		977.90000	0.97790	888,380	25.65	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put		5,149.51000	5.14951	4,813,150	24.03	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		466.98000	0.46698	601,860	24.03	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call		2,444.65000	2.44465	2,774,660	25.00	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		3,610.39000	3.61039	3,342,340	24.35	0.00	0	5,21
R209	On	06/05/2021	Bond Future	12.24	Put		343.19000	0.34319	311,160	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		5,961.64000	5.96164	6,399,600	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,607.43000	1.60743	1,466,200	25.00	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call		6,080.78000	6.08078	6,520,590	26.52	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		336.66000	0.33666	305,230	26.52	0.00	0	8,31

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	06/05/2021	Bond Future	10.00	Call		264.08000	0.26408	356,730	23.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		4,949.50000	4.94950	5,295,810	23.55	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		2,465.09000	2.46509	2,335,480	23.55	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		4,980.99000	4.98099	5,327,860	23.57	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		2,447.95000	2.44795	2,318,900	23.57	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		4,917.93000	4.91793	5,263,680	23.53	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,482.21000	2.48221	2,352,040	23.53	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		6,108.36000	6.10836	6,475,290	22.86	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,941.97000	2.94197	2,827,950	22.86	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		3,224.43000	3.22443	3,105,560	22.55	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		6,139.10000	6.13910	6,506,300	22.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,926.18000	2.92618	2,812,430	22.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		6,169.87000	6.16987	6,537,350	22.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,910.47000	2.91047	2,797,000	22.89	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,052.48000	2.05248	2,336,100	21.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		7,452.27000	7.45227	7,254,940	21.14	0.00	0	6,50
R209	On	04/11/2021	Bond Future	9.50	Put		12,219.56000	12.21956	11,933,410	21.14	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		837.36000	0.83736	1,032,160	21.14	0.00	0	4,70
R209	On	04/11/2021	Bond Future	12.00	Call		5,591.70000	5.59170	5,953,780	22.55	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		2,762.32000	2.76232	3,149,290	18.59	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		6,408.64000	6.40864	6,309,350	18.59	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,782.58000	2.78258	3,170,650	18.60	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		6,376.02000	6.37602	6,277,830	18.60	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		2,802.92000	2.80292	3,191,860	18.61	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		6,343.53000	6.34353	6,246,210	18.61	0.00	0	
Total R209 Option											0.00	0	59,70
Total For R209											40,552,227.72	612	88,42
R210	On	06/05/2021	Bond Future			200.84427	200.84427	200.82617	200.82617		0.00	0	1,40
R210	On	05/08/2021	Bond Future			203.01790	203.01790	203.00045	203.00045		0.00	0	
R210	On	04/11/2021	Bond Future			202.56283	202.56283	202.54580	202.54580		0.00	0	
R210	On	03/02/2022	Bond Future			204.88175	204.88175	204.86470	204.86470		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R212	On	06/05/2021	Bond Future			171.78058	171.78058	171.77644	171.77644		0.00	0	2,90
R212	On	05/08/2021	Bond Future			171.30787	171.30787	171.30446	171.30446		0.00	0	
R212	On	04/11/2021	Bond Future			173.23640	173.23640	173.23349	173.23349		0.00	0	
Total R212 Future											0.00	0	2,90
Total For R212											0.00	0	2,90
R213	On	06/05/2021	Bond Future			9.99628	82.89394	10.06978	82.49897	18.01	0.00	0	9,10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021			10.21819	83.77037	10.29479	83.37160		16.64	0.00	0	
R213	On	04/11/2021			10.43968	81.16412	10.51951	80.76119		15.93	0.00	0	
R213	On	03/02/2022			10.68075	82.07440	10.76416	81.66706		14.02	0.00	0	
Total R213 Future											0.00	0	9,14
R213	On	06/05/2021	11.90	Call			9,116.40000	9.11640	9,508,120	19.33	0.00	0	
R213	On	06/05/2021	11.90	Put			43.69000	0.04369	40,440	19.33	0.00	0	
R213	On	06/05/2021	11.91	Call			9,160.97000	9.16097	9,552,780	19.33	0.00	0	
R213	On	06/05/2021	11.91	Put			42.48000	0.04248	39,320	19.33	0.00	0	
R213	On	06/05/2021	11.89	Call			9,071.82000	9.07182	9,463,440	19.33	0.00	0	
R213	On	06/05/2021	11.89	Put			44.93000	0.04493	41,580	19.33	0.00	0	
R213	On	05/08/2021	10.78	Call			4,589.85000	4.58985	4,949,310	17.15	0.00	0	
R213	On	05/08/2021	10.78	Put			2,122.89000	2.12289	2,083,580	17.15	0.00	0	
R213	On	05/08/2021	10.14	Call			2,766.65000	2.76665	3,073,170	16.57	0.00	0	
R213	On	05/08/2021	10.14	Put			3,575.13000	3.57513	3,482,880	16.57	0.00	0	
R213	On	05/08/2021	9.34	Put			6,372.79000	6.37279	6,186,760	16.14	0.00	0	
R213	On	05/08/2021	9.34	Call			1,212.63000	1.21263	1,425,370	16.14	0.00	0	
R213	On	05/08/2021	10.85	Call			4,819.82000	4.81982	5,183,640	17.25	0.00	0	
R213	On	05/08/2021	10.85	Put			2,005.20000	2.00520	1,970,250	17.25	0.00	0	
R213	On	05/08/2021	10.86	Call			4,853.00000	4.85300	5,217,420	17.26	0.00	0	
R213	On	05/08/2021	10.86	Put			1,988.88000	1.98888	1,954,530	17.26	0.00	0	
R213	On	05/08/2021	10.84	Call			4,786.72000	4.78672	5,149,940	17.24	0.00	0	
R213	On	05/08/2021	10.84	Put			2,021.64000	2.02164	1,986,090	17.24	0.00	0	
R213	On	04/11/2021	11.11	Call			5,598.18000	5.59818	5,910,580	16.52	0.00	0	
R213	On	04/11/2021	11.11	Put			2,698.66000	2.69866	2,608,130	16.52	0.00	0	
R213	On	04/11/2021	11.09	Call			5,534.95000	5.53495	5,847,080	16.50	0.00	0	
R213	On	04/11/2021	11.09	Put			2,731.36000	2.73136	2,640,560	16.50	0.00	0	
R213	On	04/11/2021	11.10	Call			5,566.65000	5.56665	5,878,690	16.51	0.00	0	
R213	On	04/11/2021	11.10	Put			2,715.08000	2.71508	2,624,190	16.51	0.00	0	
R213	On	03/02/2022	10.15	Call			2,630.41000	2.63041	2,966,810	13.60	0.00	0	
R213	On	03/02/2022	10.15	Put			5,694.90000	5.69490	5,623,960	13.60	0.00	0	20
R213	On	03/02/2022	9.58	Call			1,616.48000	1.61648	1,924,980	13.33	0.00	0	
R213	On	03/02/2022	9.58	Put			7,664.70000	7.66470	7,565,860	13.33	0.00	0	20
R213	On	03/02/2022	8.63	Put			11,998.17000	11.99817	11,791,330	13.33	0.00	0	
R213	On	03/02/2022	9.97	Call			2,278.32000	2.27832	2,598,380	13.48	0.00	0	
R213	On	03/02/2022	9.97	Put			6,270.17000	6.27017	6,182,890	13.48	0.00	0	
R213	On	03/02/2022	9.98	Call			2,297.06000	2.29706	2,618,200	13.49	0.00	0	
R213	On	03/02/2022	9.98	Put			6,237.04000	6.23704	6,150,840	13.49	0.00	0	
R213	On	03/02/2022	9.96	Call			2,259.65000	2.25965	2,578,640	13.47	0.00	0	
R213	On	03/02/2022	8.80	Call			783.60000	0.78360	1,005,370	13.33	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.25	Put			5,393.23000	5.39323	5,330,830	13.67		0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			1,904.07000	1.90407	2,202,860	13.34		0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			6,995.10000	6.99510	6,886,550	13.34		0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			11,145.90000	11.14590	10,960,330	13.33		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			6,303.42000	6.30342	6,215,070	13.47		0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			658.52000	0.65852	859,020	13.33		0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			2,838.13000	2.83813	3,183,070	13.67		0.00	0	
Total R213 Option												0.00	0	90	
Total For R213												0.00	0	10,04	
R214	On	06/05/2021	Bond Future			11.35115	63.31290	11.44474	62.81270		26.76		2,089,325.70	33	14,80
R214	On	05/08/2021	Bond Future			11.55919	63.98228	11.65655	63.47707		24.64		0.00	0	
R214	On	04/11/2021	Bond Future			11.76437	61.41013	11.86558	60.89957		23.76		0.00	0	
R214	On	03/02/2022	Bond Future			11.98453	62.09899	12.08999	61.58282		20.86		0.00	0	
Total R214 Future												2,089,325.70	33	14,80	
R214	On	06/05/2021	Bond Future	12.26	Call			4,784.54000	4.78454	5,183,340	28.12		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			690.14000	0.69014	588,740	28.12		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			4,820.83000	4.82083	5,222,180	28.15		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			678.99000	0.67899	580,140	28.15		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			4,748.33000	4.74833	5,144,560	28.10		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			701.44000	0.70144	597,470	28.10		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			4,580.68000	4.58068	4,936,280	24.93		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			2,802.18000	2.80218	2,652,570	24.93		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			4,610.71000	4.61071	4,966,680	24.94		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			2,783.13000	2.78313	2,633,890	24.94		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			4,640.81000	4.64081	4,997,150	24.96		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			2,764.21000	2.76421	2,615,340	24.96		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			3,090.49000	3.09049	3,044,670	24.88		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			5,985.69000	5.98569	6,449,140	24.84		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			3,123.75000	3.12375	3,076,640	24.84		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			6,015.24000	6.01524	6,479,430	24.86		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			3,107.07000	3.10707	3,060,700	24.86		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			6,044.82000	6.04482	6,509,560	24.88		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			2,932.19000	2.93219	3,390,170	20.25		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			6,392.91000	6.39291	6,334,720	20.25		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			2,890.90000	2.89090	3,346,550	20.23		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			6,458.31000	6.45831	6,397,790	20.23		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			2,911.40000	2.91140	3,368,210	20.24		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			6,425.43000	6.42543	6,366,070	20.24		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										2,089,325.70	33	14,80
Total for Bond										153,449,666.47	7,862	1,199,54
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	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 06/05/2021 GOVI			739.96300	739.96300	736.36300	736.36300				81,395,930.00	11	1,00
GOVI On 05/08/2021 GOVI			747.71000	747.71000	744.07500	744.07500				0.00	0	
GOVI On 04/11/2021 GOVI			756.03400	756.03400	752.36100	752.36100				0.00	0	
GOVI On 03/02/2022 GOVI			764.50900	764.50900	760.79600	760.79600				0.00	0	
Total GOVI Future										81,395,930.00	11	1,00
GOVI On 06/05/2021 GOVI	678.68	Call			576,830.00000	57.68300	612,830,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Call			576,730.00000	57.67300	612,730,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			576,930.00000	57.69300	612,930,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			249,450.00000	24.94500	285,800,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Call			249,350.00000	24.93500	285,700,000			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			249,250.00000	24.92500	285,600,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			239,510.00000	23.95100	276,240,000			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			239,410.00000	23.94100	276,140,000			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	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			239,610.00000	23.96100	276,340,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			319,540.00000	31.95400	282,410,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			319,640.00000	31.96400	282,510,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			319,440.00000	31.94400	282,310,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												81,395,930.00	11	1,00
Total for GOVI												81,395,930.00	11	1,00
AL37	On	06/05/2021	Index Future			777.18500	777.18500	774.80300	774.80300			0.00	0	
AL37	On	05/08/2021	Index Future			785.32100	785.32100	782.91800	782.91800			0.00	0	
AL37	On	04/11/2021	Index Future			794.06400	794.06400	791.63700	791.63700			0.00	0	
AL37	On	03/02/2022	Index Future			802.96600	802.96600	800.51200	800.51200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/05/2021	Index Future			851.52100	851.52100	848.16800	848.16800			0.00	0	
AL7T	On	05/08/2021	Index Future			860.43500	860.43500	857.05100	857.05100			0.00	0	
AL7T	On	04/11/2021	Index Future			870.01400	870.01400	866.59500	866.59500			0.00	0	
AL7T	On	03/02/2022	Index Future			879.76700	879.76700	876.31100	876.31100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/05/2021	Index Future			748.63600	748.63600	744.90600	744.90600			0.00	0	25
ALBI	On	05/08/2021	Index Future			756.47300	756.47300	752.70700	752.70700			0.00	0	
ALBI	On	04/11/2021	Index Future			764.89500	764.89500	761.09000	761.09000			0.00	0	
ALBI	On	03/02/2022	Index Future			773.46900	773.46900	769.62300	769.62300			0.00	0	
Total ALBI Future												0.00	0	25
Total For ALBI												0.00	0	25
IGOV	On	06/05/2021	Index Future			281.64300	281.64300	281.63300	281.63300			0.00	0	85
IGOV	On	05/08/2021	Index Future			284.66100	284.66100	284.65200	284.65200			0.00	0	
IGOV	On	04/11/2021	Index Future			287.89900	287.89900	287.89100	287.89100			0.00	0	
IGOV	On	03/02/2022	Index Future			291.19400	291.19400	291.18600	291.18600			0.00	0	
Total IGOV Future												0.00	0	85
Total For IGOV												0.00	0	85
Total for Index												0.00	0	1,15
JIBAR	On	21/04/2021	Jibar Future			3.71500	96.28500	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	Opt Intere
JIBAR f On 19/05/2021		Jibar Future	3.75000	96.25000	3.75000	96.25000				0.00	0	
JIBAR f On 15/06/2021		Jibar Future	3.79500	96.20500	3.80500	96.19500				0.00	0	
JIBAR f On 21/07/2021		Jibar Future	3.84000	96.16000	3.84000	96.16000				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.91000	96.09000	3.92000	96.08000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.94500	96.05500	3.95500	96.04500				0.00	0	30,00
JIBAR f On 15/12/2021		Jibar Future	4.28000	95.72000	4.30000	95.70000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.41000	95.59000	4.44000	95.56000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.87000	95.13000	4.91000	95.09000				0.00	0	4,00
JIBAR f On 21/09/2022		Jibar Future	5.01000	94.99000	5.04500	94.95500				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.39500	94.60500	5.43500	94.56500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.51000	94.49000	5.55500	94.44500				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	90.76000	90.76000	90.78000	90.78000				0.00	0	5,00
Total 5Y STND Future										0.00	0	5,00
Total For 5Y STND										0.00	0	5,00
Total for Interest Rate Swap										0.00	0	5,00
Total for Derivatives :										234,845,596.47	7,873	1,232,25
AA06 On 15/04/2021		Spot Bond			0.00000	99.87066				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021		Spot Bond	100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021		Spot Bond	6.14500	99.86550	6.14500	99.84871				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023		Spot Bond	3.47500	304.87821	3.47500	304.81470				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.31659				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	102.07558				0.00	0	
Total ABF003 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 ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.65000	102.56981	9.65000	102.54326				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 01/12/2030 Spot Bond					0.00000	100.58055				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.31347				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 14/05/2022 Spot Bond					0.00000	101.18738				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN14 On 11/11/2022 Spot Bond					0.00000	101.70756				0.00	1,000,000,000	1,000,000,000
Total ABFN16 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN16										0.00	1,000,000,000	1,000,000,000
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.72908				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.28712				0.00	0	80,000,000
Total ABFN21 SPOT										0.00	0	80,000,000
Total For ABFN21										0.00	0	80,000,000
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.68378				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.72524				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	103.20421				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.81816				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.68982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.20944				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.31779				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.27507				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.65768				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.17489				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.15926				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.10451				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.28335				0.00	0	1,200,000,00
Total ABFN35 SPOT										0.00	0	1,200,000,00
Total For ABFN35										0.00	0	1,200,000,00
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.65025				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.66055				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 23/04/2022 Spot Bond					0.00000	100.93936				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.65459				0.00	7,000,000,000	3,500,000,00
Total ABFN39 SPOT										0.00	7,000,000,000	3,500,000,00
Total For ABFN39										0.00	7,000,000,000	3,500,000,00
ABFN4! On 16/09/2024 Spot Bond					0.00000	100.78453				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.02167				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.27448				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.90136				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.89829				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4! On 14/10/2026 Spot Bond					0.00000	99.89615				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4! On 24/06/2025 Spot Bond					0.00000	100.18834				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.50373				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4! On 24/08/2025 Spot Bond					0.00000	100.52879				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4! On 30/03/2024 Spot Bond					0.00000	100.09533				0.00	400,000,000	200,000,00
Total ABFN49 SPOT										0.00	400,000,000	200,000,00
Total For ABFN49										0.00	400,000,000	200,000,00
ABFN5! On 30/03/2026 Spot Bond					0.00000	100.09796				0.00	0	
Total ABFN50 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 ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.10268				0.00	5,000,000,000	2,500,000,000
Total ABFN51 SPOT										0.00	5,000,000,000	2,500,000,000
Total For ABFN51										0.00	5,000,000,000	2,500,000,000
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.10420				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.66413				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			120,000,000,000,000.00		1,200,000,000	28,200,000,000
Total ABJ02 SPOT									120,000,000,000,000.00		1,200,000,000	28,200,000,000
Total For ABJ02									120,000,000,000,000.00		1,200,000,000	28,200,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	100.95923				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.58867				0.00	0	1,072,301,400
Total ABK8 SPOT										0.00	0	1,072,301,400
Total For ABK8										0.00	0	1,072,301,400
ABKI03 On 13/10/2021 Spot Bond			3.59000	3.59000	3.59000	148.80683				0.00	0	1,531,724,900
Total ABKI03 SPOT										0.00	0	1,531,724,900
Total For ABKI03										0.00	0	1,531,724,900
ABKI03 On 13/10/2021 Spot Bond			100.00000	85.66828	100.00000	85.46793				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.05000	7.05000	7.05000	138.15636			70,500,000,000.00		10,000,000	5,000,000
Total ABKI04 SPOT									70,500,000,000.00		10,000,000	5,000,000
Total For ABKI04									70,500,000,000.00		10,000,000	5,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.55631	100.00000	18.51334				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.08378				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.76500	218.53771	2.76500	218.49636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	148.18326				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.95000	3.95000	3.95000	190.82920				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.52000	4.52000	4.52000	219.40653				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.97500	6.97500	6.97500	102.12531				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.50000	7.50000	7.50000	116.76088				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.62000	5.62000	5.62000	5.62000				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.16500	99.97171	5.16500	99.95756				0.00	0	420,000,0€
Total ABS11 SPOT										0.00	0	420,000,0€
Total For ABS11										0.00	0	420,000,0€
ABS13 On 14/05/2022 Spot Bond			5.47500	108.27173	5.47500	108.25557				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.50500	110.37183	5.50500	110.35527				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.06500	117.07936	7.06500	117.05691				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.27500	116.11302	8.27500	116.08701				0.00	0	1,500,000,0€
Total ABS17 SPOT										0.00	0	1,500,000,0€
Total For ABS17										0.00	0	1,500,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS18 On 26/09/2023 Spot Bond			5.94500	109.13427	5.94500	109.11690				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.75500	105.19332	7.75500	105.17158				0.00	0	10,000,000.00
Total ABS7 SPOT										0.00	0	10,000,000.00
Total For ABS7										0.00	0	10,000,000.00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.45847	100.00000	10.43545				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.85500	317.22201	1.85500	317.16987				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.99000	170.79363	0.99000	170.76957				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.37500	10.37500	10.37500	104.06574				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.25014				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.24258				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.23335				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.23451				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.78961				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.24207				0.00	0	
Total ACL193 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 ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.24207				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.24854				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.24854				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	166.71310				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	169.01746				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.22997				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.22842				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.22273				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.67576				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.63173				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.86226				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.88651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.65516				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.71661				0.00	0	1,390,000,00
Total AGL02 SPOT										0.00	0	1,390,000,00
Total For AGL02										0.00	0	1,390,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	99.81294				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.15320				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.36354				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	101.20859				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.53309				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	101.13708				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	101.13708				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	101.32903				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	101.10512				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3A On 18/04/2022 Spot Bond					0.00000	101.09445				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.21178				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.32909				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.71287				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.83009				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.76142				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.63679				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.66500	108.12936	6.66500	108.10978				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.67190				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.71870				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.46766				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.87185				0.00	0	
Total AHF6A1 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 AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.09077				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.67183				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.71861				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.04544				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.62504				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.69524				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.74201				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.13865				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.54500	112.85585	7.54500	112.83289				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.66500	110.50457	6.66500	110.48456				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.99500	92.63431	11.99500	92.60450				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.22000	171.06403	6.22000	171.01582				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.30079				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.08463				0.00	0	75,000,00
Total APF06 SPOT										0.00	0	75,000,00
Total For APF06										0.00	0	75,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.40471				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	101.01994				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.35191				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.54532				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.75171				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.12605				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.28183				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.74056				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN022 On 07/12/2033 Spot Bond			4.87000	234.52409	4.87000	234.46644				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN03: On 07/12/2033 Spot Bond			4.88500	211.72744	4.88500	211.67531				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			1.97000	169.45156	1.97000	169.42315				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	98.96179				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.96935				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.98365				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.01500	169.39035	2.01500	169.36173				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	55.74351				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.57388				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.84000	180.54730	4.84000	180.50320				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.92125				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.71837				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.33902				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.26830				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.04298				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.09000	103.68547	5.09000	103.65928				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.21063				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.21374				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.22781				0.00	0	160,000,00
Total ASN204 SPOT										0.00	0	160,000,00
Total For ASN204										0.00	0	160,000,00
ASN204 On 24/08/2021 Spot Bond					0.00000	100.80197				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	100.90727				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN210 On 29/08/2022 Spot Bond					0.00000	100.56159				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.51259				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.26756				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.20658				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.77352				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.68608				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 21/08/2023 Spot Bond					0.00000	100.66956				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.36041				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.19309				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.22769				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.29021				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.32500	4.32500	4.32500	101.13255				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.05500	5.05500	5.05500	92.81291				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.21581				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.24585				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.88858				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.21741				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.20000	102.22020	5.20000	102.19408				0.00	0	
Total ASN337 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 ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.23144				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.21058				0.00	0	38,000,00
Total ASN346 SPOT										0.00	0	38,000,00
Total For ASN346										0.00	0	38,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.21331				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.22196				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.22196				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.56144				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.26555				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.21776				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.22572				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.03350				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.34006				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.34006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.26219				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.21965				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.61343				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.30578				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.21814				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.25603				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.47549				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.27801				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 17/06/2021 Spot Bond					0.00000	100.28691				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.28691				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 22/06/2023 Spot Bond					0.00000	100.20434				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.21067				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.27501				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.17276				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	102.95749				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.86881				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.86746				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	100.98014				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	100.16603				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.66218				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.07330				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.90080				0.00	0	
Total ASN471 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 ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.06083				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	100.15868				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.93802				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.75706				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.22478				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.26747				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.52252				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	100.69400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.04678				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.22402				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.45121				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.42860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.07144				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.35622				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.29863				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.29863				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.21838				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	102.62158	9.00000	102.61370				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	102.38467	8.18000	102.37556				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	102.43671	8.36000	102.42784				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	102.43671	8.36000	102.42784				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 08/04/2021 Spot Bond					0.00000	101.11862				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51 On 14/04/2021 Spot Bond					0.00000	99.90202				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	101.63571	9.10000	101.61073				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	101.98031	11.05000	101.95001				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	101.97150	11.00000	101.94133				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	100.59555				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	101.88332	10.50000	101.85452				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	101.88332	10.50000	101.85452				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.00032				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.97867				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.68761				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	101.90096	10.60000	101.87189				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	103.01057	10.47000	101.84931				0.00	0	
Total ASN557 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 ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	101.85496	10.55000	101.82572				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.94179				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.74053				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN561 On 10/05/2021 Spot Bond					0.00000	100.75295				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN562 On 10/05/2021 Spot Bond					0.00000	100.75295				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN563 On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.68856				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN565 On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.59762				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN566 On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.60671				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN567 On 24/04/2025 Spot Bond					0.00000	100.69216				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.66072				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.58221				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN570 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.55513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN571: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.56867				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN572: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.56867				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN573: On 13/02/2023 Spot Bond					0.00000	100.34295				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575: On 20/12/2022 Spot Bond					0.00000	100.21060				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579: On 13/02/2023 Spot Bond					0.00000	100.33700				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580: On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.40872				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN582: On 14/11/2022 Spot Bond					0.00000	100.50144				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583: On 07/09/2021 Spot Bond					0.00000	100.38915				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584: On 13/02/2022 Spot Bond					0.00000	100.43629				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585: On 14/03/2022 Spot Bond					0.00000	100.45799				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586: On 18/03/2024 Spot Bond					0.00000	100.77113				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59' On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59' On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	33,000,000.00
Total ASN593 SPOT										0.00	0	33,000,000.00
Total For ASN593										0.00	0	33,000,000.00
ASN59' On 01/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	100,000,000,000	100,000,000,000	100,000,000,000
Total ASN594 SPOT									10,000,000,000,000.00	100,000,000,000	100,000,000,000	100,000,000,000
Total For ASN594									10,000,000,000,000.00	100,000,000,000	100,000,000,000	100,000,000,000
BAW21 On 24/03/2022 Spot Bond			6.06500	103.32339	6.06500	103.30661				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.34174	9.30000	100.31695				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.40362				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.84818				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.64776				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.70739				0.00	0	500,000.00
Total BAW30 SPOT										0.00	0	500,000.00
Total For BAW30										0.00	0	500,000.00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.02487				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.52500	99.04282	6.52500	99.02535				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.76584				0.00	0	
Total BAW34 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 BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.65471				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.69408				0.00	500,000,000	500,000,000
Total BAW36 SPOT										0.00	500,000,000	500,000,000
Total For BAW36										0.00	500,000,000	500,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.02522				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.12728				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.86500	8.86500	8.86500	104.33293				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.11529				0.00	0	3,300,000,000
Total BAYA70 SPOT										0.00	0	3,300,000,000
Total For BAYA70										0.00	0	3,300,000,000
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.28727				0.00	0	3,800,000,000
Total BAYA71 SPOT										0.00	0	3,800,000,000
Total For BAYA71										0.00	0	3,800,000,000
BAYA72 On 31/03/2026 Spot Bond			10.98500	10.98500	10.98500	104.68872				0.00	0	2,000,000,000
Total BAYA72 SPOT										0.00	0	2,000,000,000
Total For BAYA72										0.00	0	2,000,000,000
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.03732				0.00	0	3,470,630,480
Total BAYA73 SPOT										0.00	0	3,470,630,480
Total For BAYA73										0.00	0	3,470,630,480
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.06525				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.88004				0.00	0	1,819,362,480

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA75 SPOT										0.00	0	1,819,362,48
Total For BAYA75										0.00	0	1,819,362,48
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.88017				0.00	110,615,959	784,090,48
Total BAYA76 SPOT										0.00	110,615,959	784,090,48
Total For BAYA76										0.00	110,615,959	784,090,48
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.84279				0.00	0	1,266,407,22
Total BAYA77 SPOT										0.00	0	1,266,407,22
Total For BAYA77										0.00	0	1,266,407,22
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.40179				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.13137				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.74799				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.13546				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.13083				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.13483				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.12652				0.00	0	8,000,000,00
Total BAYA84 SPOT										0.00	0	8,000,000,00
Total For BAYA84										0.00	0	8,000,000,00
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.13466				0.00	0	8,000,000,00
Total BAYA85 SPOT										0.00	0	8,000,000,00
Total For BAYA85										0.00	0	8,000,000,00
BAYA86 On 31/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,570,735,80
Total BAYA86 SPOT										0.00	0	6,570,735,80
Total For BAYA86										0.00	0	6,570,735,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA87 On 31/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	17,256,103,70
Total BAYA87 SPOT										0.00	0	17,256,103,70
Total For BAYA87										0.00	0	17,256,103,70
BAYA88 On 31/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	17,500,000,00
Total BAYA88 SPOT										0.00	0	17,500,000,00
Total For BAYA88										0.00	0	17,500,000,00
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.15161				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.15475				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.15475				0.00	0	2,000,000,00
Total BAYB14 SPOT										0.00	0	2,000,000,00
Total For BAYB14										0.00	0	2,000,000,00
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.15475				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.15906				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	100.15542				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.49655				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.16360				0.00	0	2,000,000,00
Total BAYB20 SPOT										0.00	0	2,000,000,00
Total For BAYB20										0.00	0	2,000,000,00
BC127 On 08/05/2021 Spot Bond					0.00000	100.82653				0.00	0	
Total BC127 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 BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.93000	7.93000	7.93000	104.79680				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.95121				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.94289				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.06572				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.46652				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.66500	106.52909	7.66500	106.50731				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.67670				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.45235				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.56500	105.60216	7.56500	105.58041				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.89431				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.66500	103.32295	6.66500	103.30454				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.74803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.48322				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.82592				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.11918				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.68238				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.53097				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.71500				0.00	0	2,160,000,00
Total BGT01 SPOT										0.00	0	2,160,000,00
Total For BGT01										0.00	0	2,160,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.56821				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.75325				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.96378				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.40500	111.33471	6.40500	111.31532				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.33318				0.00	500,000,000	500,000,00
Total BID12 SPOT										0.00	500,000,000	500,000,00
Total For BID12										0.00	500,000,000	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
BID13 On 14/06/2024 Spot Bond					0.00000	100.56800				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.56176				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.99556				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.17938				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.90051				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.26700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.58700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.37700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.67314				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.98618				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.15245				0.00	0	80,000,00
Total BPPF13 SPOT										0.00	0	80,000,00
Total For BPPF13										0.00	0	80,000,00
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.63481				0.00	0	
Total BPPF19 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 BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.80469				0.00	0	15,000,00
Total BPPF20 SPOT										0.00	0	15,000,00
Total For BPPF20										0.00	0	15,000,00
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.33295				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	99.85529				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.86417				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.93185				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	99.92540				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	99.91923				0.00	0	90,000,00
Total BPPF27 SPOT										0.00	0	90,000,00
Total For BPPF27										0.00	0	90,000,00
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.82521				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.86413				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.89797				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.90278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.12838				0.00	0	11,500,000,00
Total BWZJ24 SPOT										0.00	0	11,500,000,00
Total For BWZJ24										0.00	0	11,500,000,00
CBL26 On 06/05/2021 Spot Bond			5.26500	105.11529	5.26500	105.10019				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.70030				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.71442				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.42500	113.91607	7.42500	113.89326				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.67500	114.61349	7.67500	114.58978				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.30500	110.10932	8.30500	110.08498				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.72500	104.27290	9.72500	103.32728				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.38817				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.19129				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR45 On 30/10/2021 Spot Bond					0.00000	101.25797				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.75290				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.80636				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.54070				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.63741				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.61073				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.73124	3.14000	159.61996				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.94000	1.94000	1.94000	159.86274				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.24138	4.77000	112.21300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	104.25700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.78270				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.43500	108.62744	7.43500	108.60589				0.00	0	
Total CLN362 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 CLN362										0.00	0	
CLN362 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	
CLN364 On 20/03/2024 Spot Bond			8.70700	111.53608	8.70700	125.27100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.19928				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	101.17515				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.93131				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	99.44419	10.98000	99.41532				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	117.70800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	117.44791	6.50000	120.68900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	107.32100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.22766				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.80782				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.80101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN444 On 24/05/2021 Spot Bond			6.16000	104.84089	6.16000	104.82334				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.94000	169.49240	1.94000	169.46412				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.35000	134.47107	5.35000	134.43618				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.79000	132.37502	5.79000	132.33912				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	103.97000				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.78207				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.81744				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.93480				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.86500	103.49790	6.86500	103.47892				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.75380				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	100.25060				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN469 On 28/03/2022 Spot Bond					0.00000	100.55460				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.85314				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	100.20800				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	66.29325	100.00000	66.14491				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.83035				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.85051				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.01422				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.36000	105.40891	6.36000	105.39079				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	104.54007	10.16000	104.97200				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.66500	104.79365	6.66500	104.77467				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.55364				0.00	0	
Total CLN490 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 CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.26527				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.60560				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.06500	109.87857	7.06500	109.85784				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.74407				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.68386				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	99.90632				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.90057				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.25777				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.88052				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.50863				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.44094				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.35130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.60935	9.96000	100.58278				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	104.35892	10.01000	104.33093				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.68454				0.00	0	30,000,00
Total CLN518 SPOT										0.00	0	30,000,00
Total For CLN518										0.00	0	30,000,00
CLN518 On 30/06/2022 Spot Bond			9.60000	102.55663	9.60000	103.28130				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.39042				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.55001				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.78079				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.71134	9.20000	100.68672				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	101.05438				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.58798				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.16096				0.00	0	180,000,00
Total CLN527 SPOT										0.00	0	180,000,00
Total For CLN527										0.00	0	180,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN528 On 25/11/2022 Spot Bond					0.00000	101.60499				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.00800				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.39042				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.24670				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.27573				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.15500	106.38611	9.15500	106.35980				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.94252				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.09479				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.45702				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	129.86100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.57135				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN545 On 17/01/2024 Spot Bond					0.00000	101.42503				0.00	0	
Total CLN545 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 CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.62500	107.12736	8.62500	107.10237				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.67500	104.84886	8.67500	104.82467				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.76500	109.26690	8.76500	109.24100				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	296.72287				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.82927				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.81960				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.65691				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.61691				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	122.60400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.87166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.91149	10.19000	103.94138				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.62500	109.80606	8.62500	109.78045				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.90419				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.61914				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.90629				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.52633				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.82016				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.87887				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.95497				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.85500	108.18200	8.85500	108.15611				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.86292				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN571 On 13/05/2021 Spot Bond					0.00000	101.02568				0.00	1,240,000,000	620,000,000
Total CLN573 SPOT										0.00	1,240,000,000	620,000,000
Total For CLN573										0.00	1,240,000,000	620,000,000
CLN574 On 11/02/2024 Spot Bond					0.00000	100.82457				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.34894				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.26933				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.22222				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.00024				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN580 On 10/05/2024 Spot Bond					0.00000	100.85786				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.53711				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN583 On 16/09/2025 Spot Bond					0.00000	100.39356				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	101.10512				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.52237				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.83359				0.00	0	
Total CLN586 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 CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.42983				0.00	0	2,120,000,00
Total CLN587 SPOT										0.00	0	2,120,000,00
Total For CLN587										0.00	0	2,120,000,00
CLN587 On 14/06/2022 Spot Bond					0.00000	100.31667				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.30014				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.38619				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.16873				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.77000	138.96851	3.77000	112.09299				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.64578				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.11995				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.64578				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.34536				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.00024				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.39170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.30014				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.30014				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.93000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.42876				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.85305				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.77641				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.58788				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.26509				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.66534				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	104.05932	9.32000	104.03328				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN61(On 23/07/2022 Spot Bond					0.00000	101.04415				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611(On 14/04/2026 Spot Bond					0.00000	103.00581				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612(On 07/03/2025 Spot Bond					0.00000	100.45122				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613(On 22/08/2022 Spot Bond					0.00000	100.64201				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614(On 30/11/2021 Spot Bond					0.00000	100.53702				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615(On 30/09/2022 Spot Bond					0.00000	100.11002				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616(On 20/12/2029 Spot Bond					0.00000	96.79400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617(On 20/12/2024 Spot Bond					0.00000	101.87299				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618(On 20/12/2022 Spot Bond					0.00000	100.25991				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619(On 30/11/2021 Spot Bond					0.00000	100.52235				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620(On 28/10/2024 Spot Bond					0.00000	100.98753				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621(On 28/10/2022 Spot Bond					0.00000	100.98388				0.00	0	
Total CLN621 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 CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.90960				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	93.87600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.11418				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.71500	105.58872	6.71500	105.56945				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.82589				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.59552				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.65000	59.60402	12.65000	79.99653				0.00	0	310,000,00
Total CLN628 SPOT										0.00	0	310,000,00
Total For CLN628										0.00	0	310,000,00
CLN628 On 20/11/2021 Spot Bond					0.00000	100.61577				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.32500	101.82926	9.32500	101.80363				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.82214				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.62569				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.94268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.85811				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.35754				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.63668				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.81839				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.96937				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.75474				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.89338				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.11155				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.64019				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.29446				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.04246				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN647 On 18/12/2024 Spot Bond					0.00000	100.29497				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.81839				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.55159				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.81839				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.65560				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.81839				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	100.27300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.27504				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.78838				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.95786				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.23608				0.00	0	
Total CLN659 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 CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.24476				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	98.89500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.27200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	102.98700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	125.85000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.90071				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.00040				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.98330				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	107.34090				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	102.13195				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.59013				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.90588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.42584				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.28735	139.69434	4.28735	113.49966				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.28735	139.69434	4.28735	113.50040				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.54945				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.92461				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.97456				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.92430				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.22760				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.92774				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.94085				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.41577				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN683 On 21/06/2023 Spot Bond					0.00000	100.21779				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.22386				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.83975				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.25836				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.26545				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.26519				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN689 On 21/12/2026 Spot Bond					0.00000	100.23329				0.00	0	
Total CLN689 SPOT										0.00	0	
Total For CLN689										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.15846				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.23335				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.01015				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.53385				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	99.98273				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.20229				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	84.70899				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.13846				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.02870				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.49990				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.73936				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	83.62098				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.03242				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.35351				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.29387				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	86.67154				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.99953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.39106				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.22781				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	81.72291		4,478,000,000,000.00		400,000,000	400,000,000	
Total CLN710 SPOT								4,478,000,000,000.00		400,000,000	400,000,000	
Total For CLN710								4,478,000,000,000.00		400,000,000	400,000,000	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.97221		19,933,985,000,000.00		1,787,000,000	1,787,000,000	
Total CLN711 SPOT								19,933,985,000,000.00		1,787,000,000	1,787,000,000	
Total For CLN711								19,933,985,000,000.00		1,787,000,000	1,787,000,000	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.35589				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.71127				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.22932				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.22932				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.22932				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	80.73737				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.18779				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	100.35229				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.71032				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.04037				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.48578				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	80.76789				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.21078				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.21078				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.21078				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.21457				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.21457				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.21457				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	83.33252				0.00	0	
Total CLN730 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 CLN730									0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.40021		6,540,425,000,000.00		607,000,000	607,000,000
Total CLN731 SPOT								6,540,425,000,000.00		607,000,000	607,000,000
Total For CLN731								6,540,425,000,000.00		607,000,000	607,000,000
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.05755		0.00		0	
Total CLN732 SPOT								0.00		0	
Total For CLN732								0.00		0	
CLN73 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	
CLN73 On 11/09/2026 Spot Bond					0.00000	100.35934		0.00		0	
Total CLN734 SPOT								0.00		0	
Total For CLN734								0.00		0	
CLN73 On 12/09/2022 Spot Bond					0.00000	100.93521		0.00		0	
Total CLN735 SPOT								0.00		0	
Total For CLN735								0.00		0	
CLN73 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	5,500,000,000
Total CLN736 SPOT								0.00		0	5,500,000,000
Total For CLN736								0.00		0	5,500,000,000
CLN81 On 18/04/2028 Spot Bond			7.93000	104.81919	7.93000	104.79680		0.00		0	
Total CLN81 SPOT								0.00		0	
Total For CLN81								0.00		0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.77233		0.00		0	
Total CLNF16 SPOT								0.00		0	
Total For CLNF16								0.00		0	
COJ05 On 05/06/2023 Spot Bond			8.06500	112.16392	8.06500	112.13956		0.00		0	13,400,000,000
Total COJ05 SPOT								0.00		0	13,400,000,000
Total For COJ05								0.00		0	13,400,000,000
COJ08 On 22/06/2026 Spot Bond			9.77500	110.03477	9.77500	110.00592		0.00		0	
Total COJ08 SPOT								0.00		0	
Total For COJ08								0.00		0	
COJG0 On 09/06/2024 Spot Bond			6.84500	112.67778	6.84500	112.65695		0.00		0	69,100,000,000
Total COJG01 SPOT								0.00		0	69,100,000,000
Total For COJG01								0.00		0	69,100,000,000
COT01 On 03/04/2023 Spot Bond			7.50000	103.02223	7.50000	103.00151		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.18500	100.18251	10.18500	100.15533				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			10.27500	99.10878	10.27500	99.08150				0.00	0	8,200,000,00
Total COT03 SPOT										0.00	0	8,200,000,00
Total For COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.86500	9.86500	9.86500	106.97249				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.67008				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.23328				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.22311				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.93465				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.54790				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.22507				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.42264				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.23401				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	

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 28/09/2021 Spot Bond					0.00000	100.13023			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.43933			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.52908			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.62620			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.62718			0.00	0	1,530,000,00
Total DSY02 SPOT									0.00	0	1,530,000,00
Total For DSY02									0.00	0	1,530,000,00
DSY03 On 21/11/2024 Spot Bond			9.02500	9.02500	9.02500	108.26156			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.13753			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.67775			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.61500	103.16877	6.61500	103.15032			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.98000	106.33072	6.98000	106.31058		332,129,340,000.00		47,583,000	545,569,60
Total DV23 SPOT								332,129,340,000.00		47,583,000	545,569,60
Total For DV23								332,129,340,000.00		47,583,000	545,569,60
DV23/R On 27/02/2023 Spot Bond			100.00000	30.31376	100.00000	30.24593			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	30.31376	100.00000	30.24593			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.53500	109.39921	6.53500	109.37978			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.26261	9.69000	101.23614				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.26261	9.69000	101.23614				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.98500	91.87741	11.98500	91.84788				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.31508	10.10000	101.28751				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.31508	10.10000	101.28751				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	100.53903				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.85240				0.00	2,480,000,000	1,240,000,000
Total DVF22 SPOT										0.00	2,480,000,000	1,240,000,000
Total For DVF22										0.00	2,480,000,000	1,240,000,000
DVF22i On 29/08/2022 Spot Bond					0.00000	99.59258				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.21269				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.36460				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.65286				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.94270				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.43040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.46363				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	97.94950				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.95798				0.00	0	140,000,00
Total DVFB26 SPOT										0.00	0	140,000,00
Total For DVFB26										0.00	0	140,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.86518				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	95.96246				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.91574				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.72455				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.75955				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.52000	105.23826	4.52000	105.22541				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.07000	103.92350	6.07000	103.90660				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.97500	108.41316	6.97500	108.39296				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	104.86964	5.13000	104.84330				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.09000	92.05193	5.09000	92.02868				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	132.40646	2.25000	132.38323				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.11000	140.84951	4.11000	140.81769				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.12300	126.66102	4.12300	126.63236				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.16500	122.59964	4.16500	122.57175				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.77000	108.31032	4.77000	108.28400				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.06000	94.09716	5.06000	94.07348				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.40646	2.25000	132.38323				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	148.73857				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	146.36282				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 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	112.81556				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.86494				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	112.17432				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.48194				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.61991				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.99852				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	100.00033				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.34500	106.10779	9.34500	106.08102				0.00	0	36,200,000,00
Total EMM03 SPOT										0.00	0	36,200,000,00
Total For EMM03										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			11.58500	11.58500	11.58500	96.90234				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.93500	11.93500	11.93500	101.28563				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			9.42500	105.74207	9.42500	104.45639				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.42500	9.42500	9.42500	105.32066				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.12000	12.12000	12.12000	78.99660				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.02000	11.02000	11.02000	101.97623				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.12000	12.12000	12.12000	96.36183				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.58541				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.51380				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.40788				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.41969				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.33440				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.36667				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	100.82655				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.55465				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.81286				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.35917				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.48808				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.50188				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	99.86205				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.42459				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.97012				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.71684				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.68411				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.76912				0.00	0	
Total ERS3C6 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 ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.69064			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.72332			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.67368			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.65795			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.75600			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.36500	108.06483	6.36500	108.04614			0.00	0	851,770,90
Total ES23 SPOT									0.00	0	851,770,90
Total For ES23									0.00	0	851,770,90
ES23/R On 25/01/2023 Spot Bond			10.00000	101.95978	10.00000	101.93230			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.53500	97.36975	8.53500	97.34753		1,609,904,133,000.00	188,623,800	4,601,488,60	
Total ES26 SPOT								1,609,904,133,000.00	188,623,800	4,601,488,60	
Total For ES26								1,609,904,133,000.00	188,623,800	4,601,488,60	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.10524	7.85000	100.08419		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.91500	72.18670	12.00000	71.73548		2,466,621,853,000.00	207,018,200	2,949,527,60	
Total ES33 SPOT								2,466,621,853,000.00	207,018,200	2,949,527,60	
Total For ES33								2,466,621,853,000.00	207,018,200	2,949,527,60	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.46123	7.50000	100.44113		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			12.47500	74.44915	12.47500	74.42440		1,606,178,705,000.00	128,751,800	7,034,150,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										1,606,178,705,000.00	128,751,800	7,034,150,100
Total For ES42										1,606,178,705,000.00	128,751,800	7,034,150,100
ES42/R On 25/04/2042 Spot Bond			8.50000	103.82175	8.50000	103.79800				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.07947				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.43984				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.40097				0.00	0	200,000,000
Total EXX05 SPOT										0.00	0	200,000,000
Total For EXX05										0.00	0	200,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.23142				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.10632				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.63687				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.73265				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.76664				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.01515				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.12424				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	

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	100.64307				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.72041				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.56500	5.56500	5.56500	104.09536				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.56196				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	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.78757				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			7.33500	106.02336	7.33500	106.00208				0.00	0	850,000,00
Total FRB19 SPOT										0.00	0	850,000,00
Total For FRB19										0.00	0	850,000,00
FRB20 On 15/04/2021 Spot Bond					0.00000	101.75428				0.00	2,000,000,000	1,000,000,00
Total FRB20 SPOT										0.00	2,000,000,000	1,000,000,00
Total For FRB20										0.00	2,000,000,000	1,000,000,00
FRB21 On 24/11/2021 Spot Bond					0.00000	102.32004				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.08809				0.00	0	960,000,00
Total FRB22 SPOT										0.00	0	960,000,00
Total For FRB22										0.00	0	960,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.28434				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.99643				0.00	0	
Total FRB24 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 FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.69991				0.00	0	320,000,00
Total FRB25 SPOT										0.00	0	320,000,00
Total For FRB25										0.00	0	320,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.60818				0.00	10,000,000,000	5,130,000,00
Total FRB26 SPOT										0.00	10,000,000,000	5,130,000,00
Total For FRB26										0.00	10,000,000,000	5,130,000,00
FRB27 On 03/06/2026 Spot Bond			9.12500	107.77907	9.12500	107.75265				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.81257				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.99500	170.78674	0.99500	170.76267				0.00	0	5,000,000,00
Total FRBI22 SPOT										0.00	0	5,000,000,00
Total For FRBI22										0.00	0	5,000,000,00
FRBI23 On 07/12/2023 Spot Bond			2.31500	313.65441	2.31500	313.59894				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.61500	2.61500	2.61500	148.37188				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.90000	191.47089	3.90000	191.42893				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.27000	4.27000	4.27000	101.53556				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	209.92259				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.77000	81.31893	5.77000	81.29706				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.23500	90.12999	5.23500	90.10688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			6.42335	6.42335	6.42335	6.42335				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			6.49953	6.49953	6.49953	6.49953				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	141.37021				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.05000	169.34277	2.05000	169.31400				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.91000	168.18028	2.91000	168.14775				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25 On 13/02/2022 Spot Bond					0.00000	100.97103				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.34655				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.99694				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	100.60990				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.94124				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.06072				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	101.72144				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.64259				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.25234				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	109.67811				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.11411				0.00	0	
Total FRC284 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.27148				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.77372				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.22085				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.41945				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 18/04/2021 Spot Bond					0.00000	101.06774				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	101.04641				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.78064				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.79426				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.29014				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.89779				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.45990				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.73429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.04518				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.54961				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.46958				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.21627				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.24770				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.27122				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.37148				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.07533				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	97.85812				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.27108				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32 On 20/12/2024 Spot Bond					0.00000	100.27722				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.25020				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.00015				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.59027				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.02445				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.57165				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.82188				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	101.16804				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.67088				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	107.72787				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	103.78066				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 09/06/2021 Spot Bond					0.00000	100.43643				0.00	0	
Total FRC338 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 FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.02766				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.21987				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.31953				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 17/08/2021 Spot Bond					0.00000	100.64749				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.22574				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	101.25664				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 03/08/2021 Spot Bond					0.00000	100.89801				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.29053				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.20571				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.21628				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.15214				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2021 Spot Bond					0.00000	101.04256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.66033				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.71483				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.17041				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.08742				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.17224				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.14467				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.05660				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.69710				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.38509				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.70320				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.66147				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC367 On 31/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000,00
Total FRC362 SPOT										0.00	0	3,500,000,00
Total For FRC362										0.00	0	3,500,000,00
FRC66 On 31/01/2022 Spot Bond			2.69000	2.69000	2.69000	168.44485				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.63000	2.63000	2.63000	168.52602				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.61000	2.61000	2.61000	168.55310				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.55000	97.74134	4.55000	97.71829				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.99000	105.03956	4.99000	105.01331				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.46169				0.00	8,400,000,000	7,600,000,00
Total FRJ022 SPOT										0.00	8,400,000,000	7,600,000,00
Total For FRJ022										0.00	8,400,000,000	7,600,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.59590				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.23755				0.00	600,000,000	1,000,000,00
Total FRJ22 SPOT										0.00	600,000,000	1,000,000,00
Total For FRJ22										0.00	600,000,000	1,000,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.13793				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.77179				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.74497				0.00	0	
Total FRJ25 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 FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.74488				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.79987				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.59257				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.42300	4.42300	4.42300	4.42300				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	106.11188				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.41861				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.94910				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.05000	104.22457	5.05000	104.19836				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.82000	213.07972	4.82000	213.02764				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.19000	102.35236	5.19000	102.32625				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	212.40218				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.50000	143.71669	3.50000	143.68659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	124.47076	3.70500	124.44398				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.99000	105.03956	4.99000	105.01331				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.97000	209.97478	4.97000	209.92259				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.02000	208.95202	5.02000	208.89982				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.03000	117.22682	3.03000	146.15309				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.05000	208.34128	5.05000	208.28908				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.19000	102.35236	5.19000	102.32625				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.65000	182.69685	4.65000	182.65317				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.94000	92.98864	5.94000	92.96303				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.54000	183.95464	4.54000	183.91118				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.60000	183.26735	4.60000	183.22379				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS132 On 07/12/2033 Spot Bond			5.56000	198.28423	5.56000	198.23185				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.89000	93.57958	5.89000	93.55393				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	102.32625				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.17000	102.61732	5.17000	102.59120				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.41000	185.45383	4.41000	185.41067				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.33000	202.74467	5.33000	202.69233				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.54000	183.95464	4.54000	183.91118				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.54000	183.95464	4.54000	183.91118				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			4.83000	180.65971	4.83000	180.61563				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.80000	142.16841	3.80000	142.13749				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.75000	169.75134	1.75000	169.72390				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.89000	179.98642	4.89000	179.94221				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.89000	179.98642	4.89000	179.94221				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.93000	179.53913	4.93000	179.49487				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.77000	142.32237	3.77000	142.29152				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.40500	185.51177	4.40500	185.46862				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	179.38323				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.13185				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.24920				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.29759				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.13326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.81213				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.93488				0.00	300,000,000	100,000,000
Total FRS199 SPOT										0.00	300,000,000	100,000,000
Total For FRS199										0.00	300,000,000	100,000,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.82691				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.60063				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 14/10/2025 Spot Bond					0.00000	101.25807				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS205 On 18/11/2024 Spot Bond					0.00000	100.69031				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.19537				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.22574				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS226 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 FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.77344				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	100.00000				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.81582				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.14014				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.63623				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.70088				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.14975				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	101.92383				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 20/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.68483				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS252 On 31/01/2022 Spot Bond					0.00000	100.58794				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.52300				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.48442				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 On 04/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	100.41543				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.28784				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.16992				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.11500	2.11500	2.11500	315.14531				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.85500	317.22201	1.85500	317.16987				0.00	0	
Total FRS37 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 FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.85500	1.85500	1.85500	317.16987				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.99000	170.79363	0.99000	170.76957				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.99000	170.79363	0.99000	170.76957				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.91695				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.89000	97.82519	4.89000	97.80102				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.34000	71.90455	4.34000	107.62475				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	146.73745				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	145.25532				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.91500	2.91500	2.91500	309.01639				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.44500	5.44500	5.44500	104.87750				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.37500	117.60315	6.37500	117.58288				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.92500	112.25334	6.92500	112.23223				0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX25 SPOT										0.00	0	200,000,00
Total For FRX25										0.00	0	200,000,00
FRX26 On 01/10/2026 Spot Bond			7.45500	109.22166	7.45500	109.19983				258,621,405,000.00	34,691,000	20,868,00
Total FRX26 SPOT										258,621,405,000.00	34,691,000	20,868,00
Total For FRX26										258,621,405,000.00	34,691,000	20,868,00
FRX27 On 07/03/2027 Spot Bond			7.56500	113.18058	7.56500	113.15774				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.93500	113.89967	7.93500	113.87518				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.19000	105.08664	9.19000	105.06056				0.00	0	200,000,00
Total FRX30 SPOT										0.00	0	200,000,00
Total For FRX30										0.00	0	200,000,00
FRX31 On 21/02/2031 Spot Bond			9.66500	100.12503	9.66500	100.09893				1,739,700,000,000.00	180,000,000	400,000,00
Total FRX31 SPOT										1,739,700,000,000.00	180,000,000	400,000,00
Total For FRX31										1,739,700,000,000.00	180,000,000	400,000,00
FRX32 On 31/03/2032 Spot Bond			9.80000	104.97409	9.80000	104.94666				0.00	0	150,000,00
Total FRX32 SPOT										0.00	0	150,000,00
Total For FRX32										0.00	0	150,000,00
FRX45 On 14/04/2045 Spot Bond			11.54000	75.23840	11.54000	75.21521				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.14063				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.40633				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.59946				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.53736				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.57016				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.59006				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.59591				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.65618				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.52310				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.54207				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.76606				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.56816				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.80967				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.59187				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.87000	109.76460	3.87000	109.74058				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.10524				0.00	0	
Total GRT07 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 GRT07									0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.85380			0.00	0	
Total GRT11 SPOT									0.00	0	
Total For GRT11									0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.64889			0.00	0	500,000,00
Total GRT14 SPOT									0.00	0	500,000,00
Total For GRT14									0.00	0	500,000,00
GRT16 On 17/10/2021 Spot Bond					0.00000	101.24433			0.00	400,000,000	800,000,00
Total GRT16 SPOT									0.00	400,000,000	800,000,00
Total For GRT16									0.00	400,000,000	800,000,00
GRT17 On 17/10/2023 Spot Bond			6.54500	107.99984	6.54500	113.04586			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.51035			0.00	0	
Total GRT19 SPOT									0.00	0	
Total For GRT19									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.81589			0.00	0	1,360,000,00
Total GRT20 SPOT									0.00	0	1,360,000,00
Total For GRT20									0.00	0	1,360,000,00
GRT21 On 03/04/2024 Spot Bond			9.07500	101.91476	9.07500	101.89004			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.86768			0.00	0	
Total GRT22 SPOT									0.00	0	
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.90233			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.28983			0.00	0	
Total GRT24G SPOT									0.00	0	
Total For GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.72151			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.23502			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.82046				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.35438				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.36899				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.01781				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.50371				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.06044				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.29104				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.70202				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.33324				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.08006				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.92293				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT40 On 20/11/2022 Spot Bond					0.00000	99.35330				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.76228				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.62755				0.00	0	20,000,00
Total GRT42 SPOT										0.00	0	20,000,00
Total For GRT42										0.00	0	20,000,00
GRT45 On 24/06/2023 Spot Bond					0.00000	100.21193				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.20157				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.12378				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.03150				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.48049				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.52909				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.09972				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.50336				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.63415				0.00	0	
Total HILB07 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 HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.27852				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.47262				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.95656				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.59837				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.46173				0.00	0	14,000,000,00
Total HILB12 SPOT										0.00	0	14,000,000,00
Total For HILB12										0.00	0	14,000,000,00
HILB13 On 11/12/2021 Spot Bond					0.00000	100.40858				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.08608				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.08028				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.07870				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.45500	312.57858	2.45500	312.52212				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.80500	2.80500	2.80500	316.83464				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.52000	100.15506	10.52000	100.12669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.88000	76.70554	4.88000	97.33174				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.06000	83.25342	12.06000	83.22649				0.00	0	6,570,000,00
Total HWAY34 SPOT										0.00	0	6,570,000,00
Total For HWAY34										0.00	0	6,570,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.72573	100.00000	10.70173				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.10000	82.48215	12.10000	82.45538				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.72470	100.00000	10.70070				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	100.02730				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	101.09695				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.50864				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.35000	149.83583	2.35000	149.80915			103,160,253,235,000.00	43,897,980,100	355,025,310,30	
Total I2025 SPOT									13,160,253,235,000.00	43,897,980,100	355,025,310,30	
Total For I2025									13,160,253,235,000.00	43,897,980,100	355,025,310,30	
I2029 On 31/03/2029 Spot Bond			3.40000	108.17769	3.40000	108.15542			340,563,480,640,000.00	100,165,729,600	187,085,340,10	
Total I2029 SPOT									10,563,480,640,000.00	100,165,729,600	187,085,340,10	
Total For I2029									10,563,480,640,000.00	100,165,729,600	187,085,340,10	
I2033 On 28/02/2033 Spot Bond			4.05000	102.89013	4.05000	102.86722			18,724,079,475,000.00	4,623,229,500	159,342,952,70	
Total I2033 SPOT									18,724,079,475,000.00	4,623,229,500	159,342,952,70	
Total For I2033									18,724,079,475,000.00	4,623,229,500	159,342,952,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Spot Bond			4.29000	115.13607	4.29000	115.10949		165,979,259,159,000.00	271,790,037,100	407,354,552,90	
Total I2038 SPOT								165,979,259,159,000.00	271,790,037,100	407,354,552,90	
Total For I2038								165,979,259,159,000.00	271,790,037,100	407,354,552,90	
I2046 On 31/03/2046 Spot Bond			4.25000	104.42405	4.25000	104.40019		469,976,571,900,000.00	110,582,722,800	587,484,734,40	
Total I2046 SPOT								469,976,571,900,000.00	110,582,722,800	587,484,734,40	
Total For I2046								469,976,571,900,000.00	110,582,722,800	587,484,734,40	
I2050 On 31/12/2050 Spot Bond			4.23500	107.98881	4.23500	107.96405		567,768,186,986,000.00	134,065,687,600	319,056,454,00	
Total I2050 SPOT								567,768,186,986,000.00	134,065,687,600	319,056,454,00	
Total For I2050								567,768,186,986,000.00	134,065,687,600	319,056,454,00	
IBL101 On 24/05/2022 Spot Bond			6.38000	6.38000	6.38000	106.22057		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.29674		0.00	0	100,000,00	
Total IBL102 SPOT								0.00	0	100,000,00	
Total For IBL102								0.00	0	100,000,00	
IBL109 On 07/12/2023 Spot Bond			2.57500	311.66013	2.57500	311.60280		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL113 On 21/05/2021 Spot Bond					0.00000	100.57825		0.00	0		
Total IBL113 SPOT								0.00	0		
Total For IBL113								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.74734		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.60516		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL119 On 16/08/2021 Spot Bond					0.00000	100.68481		0.00	0		
Total IBL119 SPOT								0.00	0		
Total For IBL119								0.00	0		
IBL123 On 14/02/2022 Spot Bond					0.00000	101.20005		0.00	0		
Total IBL123 SPOT								0.00	0		
Total For IBL123								0.00	0		
IBL124 On 14/02/2024 Spot Bond					0.00000	100.69882		0.00	0		
Total IBL124 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 IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.92173				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.60392				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.13334				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.79080				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.57555				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.22072				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.64190				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.60100				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.78124				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.73558				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.57543				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.57247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.22015				0.00	300,000,000	100,000,000
Total IBL145 SPOT										0.00	300,000,000	100,000,000
Total For IBL145										0.00	300,000,000	100,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.00018				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.49962				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.52139				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.13605				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.59932				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.93303				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.90947				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.94016				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.77961				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL160 On 12/02/2026 Spot Bond					0.00000	100.81571				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.83008				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.07000	1.07000	1.07000	170.65901				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.03500	109.59494	7.03500	109.57401				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.04721				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.39000	170.24377	1.39000	170.21793				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.45500	110.73604	5.45500	110.71958				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.74450				0.00	0	80,000,00
Total IBL86 SPOT										0.00	0	80,000,00
Total For IBL86										0.00	0	80,000,00
IBL88 On 20/05/2021 Spot Bond			5.26500	104.51176	5.26500	104.49677				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	94.07696	100.00000	93.84694				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.63569				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.82720				0.00	0	300,000,00
Total IBL95 SPOT										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL95										0.00	0	300,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	101.15378				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG0 On 24/11/2024 Spot Bond			8.32500	107.28710	8.32500	107.26292				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG0 On 13/05/2030 Spot Bond			10.48500	109.05467	10.48500	109.17195				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG1 On 05/12/2021 Spot Bond					0.00000	100.47549				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.89500	111.95606	8.89500	111.92929				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.97873				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.98098				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.72582				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.54797				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.22392				0.00	0	2,000,000,00
Total IDCG16 SPOT										0.00	0	2,000,000,00
Total For IDCG16										0.00	0	2,000,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.84205				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.34291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.78138				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.26411				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.66035				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.11837				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.32597				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.77500	105.77960	7.77500	105.75744				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.12000	99.88276	6.12000	99.86604				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										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	101.70562				0.00	0	170,000,00
Total ING375 SPOT										0.00	0	170,000,00
Total For ING375										0.00	0	170,000,00
INLV01 On 12/08/2024 Spot Bond					0.00000	101.95960				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.25966				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV06 On 22/01/2026 Spot Bond					0.00000	101.72619				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.48049				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.57958				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.31069				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.21379				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.21757				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.94034				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.33457				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.88568				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.18361				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.82748				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.84251				0.00	0	
Total IPF27 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 IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.17960				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.53747				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.07006				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.37341				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.65464				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.49921	2.75000	100.49163				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.30000	175.46131	5.30000	175.41631				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.87635				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.29360				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.30944				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.49000	3.49000	3.49000	167.36856				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.52215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			8.39500	101.88416	8.39500	101.86164			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.50406			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			8.40000	8.40000	8.40000	107.11609			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.37137			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			1.99000	169.42435	1.99000	169.39584			0.00	0	
Total IV045 SPOT									0.00	0	
Total For IV045									0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.94850			0.00	0	580,000,00
Total IV046 SPOT									0.00	0	580,000,00
Total For IV046									0.00	0	580,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.20077			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.20000	176.55291	5.20000	176.50812			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.03441			0.00	0	
Total IVC034 SPOT									0.00	0	
Total For IVC034									0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.56500	101.21157	11.56500	101.18057			0.00	0	
Total IVC040 SPOT									0.00	0	
Total For IVC040									0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.88000	106.10513	6.88000	106.08541			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC097 On 29/06/2021 Spot Bond					0.00000	100.13064				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.13388				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.13172				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.89232				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.53000	104.10277	6.53000	104.08429				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.36135				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.87825				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.14691				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.97598				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.59574				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.49033				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.50653				0.00	0	
Total IVC144 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 IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.99508				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.06858				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.20675				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.73039				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.69387				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.44950				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	
IVC156 On 22/04/2021 Spot Bond					0.00000	101.03929				0.00	0	240,000,00
Total IVC156 SPOT										0.00	0	240,000,00
Total For IVC156										0.00	0	240,000,00
IVC159 On 06/06/2023 Spot Bond					0.00000	100.71779				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.31619				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.29015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.31836				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.48427				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.11226				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.95406				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.74290				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.79086				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.26296				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.05718				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.15898	7.40000	102.13858				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.53332				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.59283				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC189 On 17/02/2022 Spot Bond					0.00000	100.75263				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.33104				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.90270				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.75171				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.66823				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.59113				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.51415				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.43729				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.35271				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.27516				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.21983				0.00	0	
Total IVZ045 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.19772				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.12041				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.04322				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	98.96614				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.27324				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.18636				0.00	0	60,000,00
Total KAP006 SPOT										0.00	0	60,000,00
Total For KAP006										0.00	0	60,000,00
KAP007 On 26/10/2021 Spot Bond			6.36500	106.63658	6.36500	106.61823				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.63930				0.00	0	500,000,00
Total KAP012 SPOT										0.00	0	500,000,00
Total For KAP012										0.00	0	500,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	99.63021				0.00	0	90,000,00
Total KAP013 SPOT										0.00	0	90,000,00
Total For KAP013										0.00	0	90,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	101.11204				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.59105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.65293				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	101.21731				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 24/10/2022 Spot Bond					0.00000	101.07521				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.86500	121.85944	8.86500	121.83024				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.94463				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.80552				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.34500	106.48864	7.34500	106.46755				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.14608				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.36500	102.62982	9.36500	102.60402				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.04452				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.59000	94.81780	12.59000	94.78583				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK29 On 07/06/2023 Spot Bond			10.41500	101.87421	10.41500	101.84580				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.85912				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.59689				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.87939				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.99617				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.67208				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.24574				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.03743				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.26455				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.87500	104.72130	6.87500	104.70195				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.11290				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.54207				0.00	0	
Total LGL08 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 LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.78995				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.28212				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.47276				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.31042				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.01239				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.33667				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.83091				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.85270				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.14476				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.63102				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.64857				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.63535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.83905				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.63910				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.49112				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.38837				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.56636				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.61215				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.70930				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.57577				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	99.91363				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.95254				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.91912				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2021 Spot Bond					0.00000	100.31556				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.56787				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.80619				0.00	0	800,000,00
Total MBP046 SPOT										0.00	0	800,000,00
Total For MBP046										0.00	0	800,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.51892				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.10431				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.10649				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.93507				0.00	10,000,000,000	10,000,000,00
Total MBP050 SPOT										0.00	10,000,000,000	10,000,000,00
Total For MBP050										0.00	10,000,000,000	10,000,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.43782				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.14503				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.80500	7.80500	7.80500	114.32558				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.16500	107.59983	6.16500	107.58179				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.75939				0.00	0	
Total MMIG06 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 MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.82704				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.17149				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.42500	106.82949	8.42500	106.80527				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.75985				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.67500	96.90381	8.67500	96.88441				0.00	0	80,000,00
Total MML04 SPOT										0.00	0	80,000,00
Total For MML04										0.00	0	80,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	99.89719				0.00	0	160,000,00
Total MTN07 SPOT										0.00	0	160,000,00
Total For MTN07										0.00	0	160,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	99.76907				0.00	0	150,000,00
Total MTN09 SPOT										0.00	0	150,000,00
Total For MTN09										0.00	0	150,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	98.90705				0.00	700,000,000	700,000,00
Total MTN10 SPOT										0.00	700,000,000	700,000,00
Total For MTN10										0.00	700,000,000	700,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	100.41049				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.91769				0.00	0	1,685,000,00
Total MTN12 SPOT										0.00	0	1,685,000,00
Total For MTN12										0.00	0	1,685,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	98.59852				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.78295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.81289			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.26261			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.42841			0.00	0	225,000,00
Total MTN17 SPOT									0.00	0	225,000,00
Total For MTN17									0.00	0	225,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.07338			0.00	143,000,000	143,000,00
Total MTN18 SPOT									0.00	143,000,000	143,000,00
Total For MTN18									0.00	143,000,000	143,000,00
MTN19 On 07/03/2025 Spot Bond					0.00000	100.42761			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.22518			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.48097			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.12481			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.37500	101.12466	8.37500	101.10175			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.21618			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.84248			0.00	0	
Total MTNC22 SPOT									0.00	0	
Total For MTNC22									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR03 On 22/11/2021 Spot Bond					0.00000	100.65951				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR04 On 22/11/2022 Spot Bond					0.00000	100.65951				0.00	0	80,000,00
Total MWAR04 SPOT										0.00	0	80,000,00
Total For MWAR04										0.00	0	80,000,00
MWAR05 On 22/11/2023 Spot Bond					0.00000	100.70628				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	100.70622				0.00	0	50,000,00
Total MWAR06 SPOT										0.00	0	50,000,00
Total For MWAR06										0.00	0	50,000,00
N6C26 On 21/03/2026 Spot Bond					0.00000	101.00597				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.79725				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.22965				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.29409				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.83895				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.20034				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.25604				0.00	0	
Total N7C25 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 N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.30331				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.34670				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.38500	105.99627	6.38500	105.97787				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.96500	108.31390	6.96500	108.29342				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.30500	106.82763	9.30500	106.80080				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.00887				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.05408				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.93459				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.15292				0.00	3,200,000,000	1,600,000,000
Total NBG04G SPOT										0.00	3,200,000,000	1,600,000,000
Total For NBG04G										0.00	3,200,000,000	1,600,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	100.95514				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.53000	108.95275	6.53000	108.93374				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.41500	103.43275	5.41500	103.41759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.83000	103.73722	5.83000	103.72076				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.67500	110.64647	6.67500	110.62641				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.19500	116.03654	7.19500	116.01401				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			6.36000	106.93350	6.36000	106.91511				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.18500	117.06596	7.18500	117.04326				0.00	0	64,000,00
Total NBK20A SPOT										0.00	0	64,000,00
Total For NBK20A										0.00	0	64,000,00
NBK20 On 25/06/2021 Spot Bond					0.00000	100.23931				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.22500	113.83449	8.22500	113.80915				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.45500	110.90171	5.45500	110.88522				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.91000	118.79185	6.91000	118.76957				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.95000	119.31015	7.95000	119.28446				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
NBK24 On 11/02/2022 Spot Bond					0.00000	100.77612				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25/On 17/02/2023 Spot Bond			5.94000	5.94000	5.94000	109.62622				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	103.84088				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	31.26466	100.00000	31.19470				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I/On 22/04/2026 Spot Bond					0.00000	104.04397				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.13500	116.90829	8.13500	116.88254				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.86000	110.64601	5.86000	110.62836				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.29500	115.81246	7.29500	115.78954				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			6.31500	109.71486	6.31500	109.69602				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/On 09/11/2023 Spot Bond			5.99000	111.95180	5.99000	111.93355				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I/On 17/02/2023 Spot Bond					0.00000	102.30628				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I/On 10/05/2021 Spot Bond					0.00000	100.87432				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I/On 10/05/2023 Spot Bond					0.00000	102.49098				0.00	2,140,000,000	4,500,000,000
Total NBK35B SPOT										0.00	2,140,000,000	4,500,000,000

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 For NBK35B										0.00	2,140,000,000	4,500,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	102.37996				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.28178				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.10000	10.10000	10.10000	70.98531				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.19169				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.44220				0.00	500,000,000	500,000,000
Total NBK42B SPOT										0.00	500,000,000	500,000,000
Total For NBK42B										0.00	500,000,000	500,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	102.55073				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.63344				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.74417				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.16843				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.80877				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.20624				0.00	510,000,000	510,000,000
Total NBK49B SPOT										0.00	510,000,000	510,000,000
Total For NBK49B										0.00	510,000,000	510,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.82773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	100.96816				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.12400				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	101.14586				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	100.63311				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.99540				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.86728				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.97546				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.29264				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.73782				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.00312				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.57234				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.22581				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			9.27000	104.02923	9.27000	104.00361				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.22392				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.30500	103.50048	9.30500	103.47490				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.22581				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.22873				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.23251				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.94363				0.00	0	2,163,000,00
Total NEDT1A SPOT										0.00	0	2,163,000,00
Total For NEDT1A										0.00	0	2,163,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.40001				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	101.10507				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.40585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.69395				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.54898				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.95676				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.96316				0.00	0	450,000,00
Total NGL04 SPOT										0.00	0	450,000,00
Total For NGL04										0.00	0	450,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.22111				0.00	0	800,000,00
Total NGL05 SPOT										0.00	0	800,000,00
Total For NGL05										0.00	0	800,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.72558				0.00	0	1,850,000,00
Total NGL06 SPOT										0.00	0	1,850,000,00
Total For NGL06										0.00	0	1,850,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	99.67684				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.50088				0.00	10,000,000,000	5,000,000,00
Total NGL08 SPOT										0.00	10,000,000,000	5,000,000,00
Total For NGL08										0.00	10,000,000,000	5,000,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.77551				0.00	0	1,040,000,00
Total NGLT1A SPOT										0.00	0	1,040,000,00
Total For NGLT1A										0.00	0	1,040,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.44708				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.94771				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 15/01/2025 Spot Bond					0.00000	104.70098				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.61820				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.63466				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.73665				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.42156				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	105.38576	13.50000	105.34729				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.79878				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.80521				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.42354				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.83547				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.29850				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.85323				0.00	0	
Total NHM014 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 NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.42387				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.17293				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.77361				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.81435				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.81446				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	208.89982				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	191.30881				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	145.75623				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.70000	3.70000	3.70000	105.81972				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			5.04000	5.04000	5.04000	104.33366				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	145.20272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	195.80334	3.45000	195.76271				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	143.16805				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.55500	3.55500	3.55500	195.62590				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.70000	193.89080	3.70000	193.84935				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.15500	102.81658	5.15500	102.79044				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.51110				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.44770				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.32621				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.10820				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.12620				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.29070				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.64551				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.00510				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.80810				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.09200				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.36507				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.67115				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.64301				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	140.11090				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.91355				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	139.90650				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	138.08090				0.00	0	
Total NN049 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 NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.38162				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.39020				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.50820				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	96.07455				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.57949				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.30728				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.40200				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.77631				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	96.23870				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	109.75000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.08000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	111.62000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	110.29000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	108.78460				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.84340				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.84320				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	107.93760				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.81240				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.63150				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.33983				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	99.90507				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.73411				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF024 On 17/02/2026 Spot Bond					0.00000	88.79748				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 19/05/2021 Spot Bond					0.00000	100.61775				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	107.93760				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	126.64370				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.36680				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.45176				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.07171				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.65252				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.65377				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.61269				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.48672				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.39526				0.00	0	
Total NQ1B17 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 NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.70057			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.67124			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.53913			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.51212			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.55659			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.03500	112.93064	7.03500	112.90907			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.70500	197.78118	2.70500	197.74414			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.54500	118.72814	9.54500	118.69774			0.00	0	
Total NRA028 SPOT									0.00	0	
Total For NRA028									0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.46991	100.00000	16.43326			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	100.57553			0.00	0	229,100,00
Total NTC21 SPOT									0.00	0	229,100,00
Total For NTC21									0.00	0	229,100,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.77248			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.66894			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.04860				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.34705				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.35172				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.38323				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	100.41009				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.75787				0.00	0	19,610,000,00
Total NTC32 SPOT										0.00	0	19,610,000,00
Total For NTC32										0.00	0	19,610,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.26669				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.31280				0.00	0	830,000,00
Total OMI01 SPOT										0.00	0	830,000,00
Total For OMI01										0.00	0	830,000,00
OML06 On 19/03/2022 Spot Bond			6.20500	104.25955	6.20500	104.24223				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.48500	112.23152	7.48500	112.20912				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML09 On 14/09/2022 Spot Bond			6.39500	106.78482	6.39500	106.76656				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.81000	113.78481	7.81000	113.76113				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.37345				0.00	0	910,000,00
Total OML11 SPOT										0.00	0	910,000,00
Total For OML11										0.00	0	910,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.11587				0.00	0	730,000,00
Total OML12 SPOT										0.00	0	730,000,00
Total For OML12										0.00	0	730,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.40015				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.40205				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.59254				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.97292				0.00	0	150,000,00
Total PMM53 SPOT										0.00	0	150,000,00
Total For PMM53										0.00	0	150,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.82662				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.57133				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.64854				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.73039				0.00	0	
Total PRE2B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.74208				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.75377				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.45500	117.00802	7.52500	116.63689			659,577,787,924,500.00	2,502,961,473,900	1,035,385,335,20	
Total R186 SPOT									9,577,787,924,500.00	502,961,473,900	135,385,335,20	
Total For R186									9,577,787,924,500.00	502,961,473,900	135,385,335,20	
R197 On 07/12/2023 Spot Bond			1.50500	319.97051	1.50500	319.92100			74,792,480,000.00	49,696,000	44,125,185,80	
Total R197 SPOT									74,792,480,000.00	49,696,000	44,125,185,80	
Total For R197									74,792,480,000.00	49,696,000	44,125,185,80	
R202 On 07/12/2033 Spot Bond			4.02000	230.61054	4.02000	230.55914			99,024,572,364,000.00	24,632,978,200	338,927,183,10	
Total R202 SPOT									99,024,572,364,000.00	24,632,978,200	338,927,183,10	
Total For R202									99,024,572,364,000.00	24,632,978,200	338,927,183,10	
R2023 On 28/02/2023 Spot Bond			5.28000	105.19499	5.36500	105.02407			390,403,742,416,000.00	1,020,909,799,700	696,088,322,40	
Total R2023 SPOT									10,403,742,416,000.00	1,020,909,799,700	696,088,322,40	
Total For R2023									10,403,742,416,000.00	1,020,909,799,700	696,088,322,40	
R2030 On 31/01/2030 Spot Bond			9.52000	92.50224	9.52000	92.47848			752,095,092,688,000.00	604,211,669,400	1,668,923,131,80	
Total R2030 SPOT									12,095,092,688,000.00	604,211,669,400	1,668,923,131,80	
Total For R2030									12,095,092,688,000.00	604,211,669,400	1,668,923,131,80	
R2032 On 31/03/2032 Spot Bond			10.37000	86.44656	10.37000	86.42269			181,340,700,637,000.00	210,351,080,100	760,196,250,90	
Total R2032 SPOT									11,340,700,637,000.00	210,351,080,100	760,196,250,90	
Total For R2032									11,340,700,637,000.00	210,351,080,100	760,196,250,90	
R2035 On 28/02/2035 Spot Bond			11.07500	85.47381	11.07500	85.44878			562,550,905,197,500.00	321,675,025,300	1,400,854,919,90	
Total R2035 SPOT									12,550,905,197,500.00	321,675,025,300	1,400,854,919,90	
Total For R2035									12,550,905,197,500.00	321,675,025,300	1,400,854,919,90	
R2037 On 31/01/2037 Spot Bond			11.34000	80.85362	11.34000	80.82898			611,953,719,172,000.00	230,331,015,800	1,563,433,668,90	
Total R2037 SPOT									11,953,719,172,000.00	230,331,015,800	1,563,433,668,90	
Total For R2037									11,953,719,172,000.00	230,331,015,800	1,563,433,668,90	
R2040 On 31/01/2040 Spot Bond			11.43500	82.94486	11.43500	82.91939			636,103,928,678,000.00	405,431,038,800	1,452,132,821,10	
Total R2040 SPOT									16,103,928,678,000.00	405,431,038,800	1,452,132,821,10	
Total For R2040									16,103,928,678,000.00	405,431,038,800	1,452,132,821,10	
R2044 On 31/01/2044 Spot Bond			11.49000	79.58372	11.49000	79.55916			394,138,185,144,000.00	556,495,925,600	1,078,671,818,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2044 SPOT									14,138,185,144,000.00	556,495,925,600	078,671,818,80
Total For R2044									14,138,185,144,000.00	556,495,925,600	078,671,818,80
R2048 On 28/02/2048 Spot Bond			11.41500	78.71620	11.41500	78.69246			609,393,288,425,000.00	1,192,237,695,000	5,096,113,524,50
Total R2048 SPOT									19,393,288,425,000.00	192,237,695,000	096,113,524,50
Total For R2048									19,393,288,425,000.00	192,237,695,000	096,113,524,50
R208 On 31/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	
Total R208 SPOT									0.00	0	
Total For R208									0.00	0	
R209 On 31/03/2036 Spot Bond			10.92500	66.02038	11.01000	65.54384			349,194,674,240,000.00	215,029,260,800	740,344,191,20
Total R209 SPOT									19,194,674,240,000.00	215,029,260,800	740,344,191,20
Total For R209									19,194,674,240,000.00	215,029,260,800	740,344,191,20
R210 On 31/03/2028 Spot Bond			3.20000	200.09388	3.20000	200.05380			58,618,630,400,000.00	18,318,322,000	85,107,257,90
Total R210 SPOT									18,618,630,400,000.00	18,318,322,000	85,107,257,90
Total For R210									18,618,630,400,000.00	18,318,322,000	85,107,257,90
R212 On 31/01/2022 Spot Bond			0.74000	171.13875	0.74000	171.11583			756,299,980,000.00	1,022,027,000	196,234,992,70
Total R212 SPOT									756,299,980,000.00	1,022,027,000	196,234,992,70
Total For R212									756,299,980,000.00	1,022,027,000	196,234,992,70
R213 On 28/02/2031 Spot Bond			9.91500	82.59190	9.98500	82.18957			128,751,090,934,000.00	214,700,059,600	528,393,432,90
Total R213 SPOT									18,751,090,934,000.00	214,700,059,600	528,393,432,90
Total For R213									18,751,090,934,000.00	214,700,059,600	528,393,432,90
R214 On 28/02/2041 Spot Bond			11.36500	62.59591	11.36500	62.57711			734,821,770,305,000.00	64,656,557,000	852,454,446,00
Total R214 SPOT									14,821,770,305,000.00	64,656,557,000	352,454,446,00
Total For R214									14,821,770,305,000.00	64,656,557,000	352,454,446,00
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.36879			0.00	0	520,000,00
Total RDFB08 SPOT									0.00	0	520,000,00
Total For RDFB08									0.00	0	520,000,00
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.53109			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.02525			0.00	0	70,000,00
Total RDFB11 SPOT									0.00	0	70,000,00
Total For RDFB11									0.00	0	70,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.36537			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.92071				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.69191				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.99675				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.53844				0.00	0	10,240,000.00
Total RDFB17 SPOT										0.00	0	10,240,000.00
Total For RDFB17										0.00	0	10,240,000.00
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.39391				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.48792				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.20812				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.21756				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.11702				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.18706				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.95048				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.68992				0.00	0	
Total RDFB26 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 RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.39818				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.99349				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	100.31609				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.07233				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.72575				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.60031				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.75706				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.90360				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	102.75101				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.17130				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.45887				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.69724				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 RES35 SPOT										0.00	0	500,000,00
Total For RES35										0.00	0	500,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	99.90281				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.57424				0.00	0	600,000,00
Total RES41 SPOT										0.00	0	600,000,00
Total For RES41										0.00	0	600,000,00
RES49 On 03/08/2023 Spot Bond					0.00000	101.23907				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.17065				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.74000	104.75437	5.74000	104.73794				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.01500	109.05624	7.01500	109.03558				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.85500	95.31716	11.85500	95.28701				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.61500	110.61732	5.61500	110.60041				0.00	0	50,000,00
Total SBK23 SPOT										0.00	0	50,000,00
Total For SBK23										0.00	0	50,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.57421				0.00	0	1,500,000,00
Total SBK25 SPOT										0.00	0	1,500,000,00
Total For SBK25										0.00	0	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBK26 On 25/04/2021 Spot Bond			6.43500	105.78929	6.43500	105.77070				0.00	0	170,000,00
Total SBK26 SPOT										0.00	0	170,000,00
Total For SBK26										0.00	0	170,000,00
SBN01 On 31/07/2021 Spot Bond					0.00000	100.89644				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.51191				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			5.15500	103.95944	5.15500	103.94492			10,310,000,000,000.00		2,000,000,000	2,000,000,00
Total SBS19 SPOT									10,310,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,00
Total For SBS19									10,310,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,00
SBS20 On 15/05/2026 Spot Bond			7.32500	115.38944	7.32500	115.36650				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.88743				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.99500	112.03879	5.99500	112.02050				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.42500	106.25629	7.42500	106.23489				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.84500	112.45703	7.84500	112.43327				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.40500	111.78639	6.40500	111.76724				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.82500	109.18102	6.82500	109.16078				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.10500	105.41145	9.10500	105.38552				0.00	0	
Total SBS39 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 SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.47500	105.81164	4.47500	105.79871				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.26500	111.14598	5.26500	111.13002				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.96500	118.52324	6.96500	118.50083				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.98000	118.69701	7.98000	118.67136				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.40500	110.64608	5.40500	110.62978				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.18885				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.55743				0.00	0	5,080,000,00
Total SBS49 SPOT										0.00	0	5,080,000,00
Total For SBS49										0.00	0	5,080,000,00
SBS50 On 31/01/2022 Spot Bond			4.70500	105.47804	4.70500	105.46449				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.03000	6.03000	6.03000	111.31982				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.65621				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.34171				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.23078				0.00	450,000,000	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
Total SBS55 SPOT										0.00	450,000,000	150,000,000
Total For SBS55										0.00	450,000,000	150,000,000
SBS56 On 12/06/2022 Spot Bond			4.98000	107.33984	4.98000	107.32533				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.10831				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.40966				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.72766				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.50541				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.51812				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.58770				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.35743				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.55995				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.12937				0.00	0	188,000,000
Total SBS67 SPOT										0.00	0	188,000,000
Total For SBS67										0.00	0	188,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.85882				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS69 On 02/12/2034 Spot Bond					0.00000	100.52153				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.92500	316.67586	1.92500	316.62321				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	207.88311				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.06002				0.00	0	940,000,00
Total SBT101 SPOT										0.00	0	940,000,00
Total For SBT101										0.00	0	940,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.71321				0.00	1,280,000,000	230,000,00
Total SBT102 SPOT										0.00	1,280,000,000	230,000,00
Total For SBT102										0.00	1,280,000,000	230,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.32151				0.00	420,000,000	
Total SBT103 SPOT										0.00	420,000,000	
Total For SBT103										0.00	420,000,000	
SBT104 On 30/09/2025 Spot Bond					0.00000	103.52101				0.00	0	800,000,00
Total SBT104 SPOT										0.00	0	800,000,00
Total For SBT104										0.00	0	800,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		70,000,000,000,000.00		700,000,000	700,000,000	350,000,00
Total SBT105 SPOT								'0,000,000,000,000.00		700,000,000	700,000,000	350,000,00
Total For SBT105								'0,000,000,000,000.00		700,000,000	700,000,000	350,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.92363				0.00	8,000,000,000	9,700,000,00
Total SBT201 SPOT										0.00	8,000,000,000	9,700,000,00
Total For SBT201										0.00	8,000,000,000	9,700,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.68735				0.00	0	50,000,00
Total SBT202 SPOT										0.00	0	50,000,00
Total For SBT202										0.00	0	50,000,00
SBT203 On 03/12/2023 Spot Bond			7.46500	110.49330	7.46500	110.47106				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.84177				0.00	0	
Total SBT204 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 SBT204										0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	100.52375				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.11214				0.00	0	950,000,00
Total SBT207 SPOT										0.00	0	950,000,00
Total For SBT207										0.00	0	950,000,00
SBT20€ On 28/11/2025 Spot Bond					0.00000	100.73753				0.00	19,000,000,000	9,500,000,00
Total SBT208 SPOT										0.00	19,000,000,000	9,500,000,00
Total For SBT208										0.00	19,000,000,000	9,500,000,00
SGI005 On 10/07/2021 Spot Bond					0.00000	99.85555				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.63574				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	101.04985				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.77753				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.74623				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.90770				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.77346				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.81156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.82110				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.75308				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.82110				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.93670				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.90273				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.06391				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.84832				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	99.92818				0.00	0	680,000,00
Total SNT02 SPOT										0.00	0	680,000,00
Total For SNT02										0.00	0	680,000,00
SNT03 On 12/04/2023 Spot Bond			7.16500	108.33592	7.16500	108.31497				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.89275				0.00	0	350,000,00
Total SNT04 SPOT										0.00	0	350,000,00
Total For SNT04										0.00	0	350,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.55935				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.24765				0.00	3,000,000,000	3,390,000,000
Total SOLB01 SPOT										0.00	3,000,000,000	3,390,000,000
Total For SOLB01										0.00	3,000,000,000	3,390,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.73721				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.18844				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.60513				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.63850				0.00	0	80,000,000
Total SPDA8 SPOT										0.00	0	80,000,000
Total For SPDA8										0.00	0	80,000,000
SPG004 On 27/09/2023 Spot Bond					0.00000	100.17041				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.33106				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.35306				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.57091				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.01374				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	99.97197				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.60089				0.00	0	
Total SPG010 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 SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.47501				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.38292				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			6.01500	99.88478	6.01500	99.90122				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			6.01500	99.88478	6.01500	99.90122				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	142.31721				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.50000	116.78449	7.50000	116.76088				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.47500	85.03793	9.47500	85.01654				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.38253				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.61290				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.90092				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.76500	106.74600	6.76500	106.72649				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.99000	105.03956	4.99000	105.01331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.47441				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.05993				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.48179				0.00	0	2,500,000.00
Total SSN047 SPOT										0.00	0	2,500,000.00
Total For SSN047										0.00	0	2,500,000.00
SSN050 On 08/12/2023 Spot Bond			2.53500	2.53500	2.53500	311.90887				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.05082				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.92334				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.00001				0.00	0	61,000.00
Total SSN060 SPOT										0.00	0	61,000.00
Total For SSN060										0.00	0	61,000.00
SSN060 On 31/03/2028 Spot Bond			4.42000	4.42000	4.42000	185.29483				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	145.51871				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	102.32625				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	101.75615				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	185.75868				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.55567				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.54490				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.51839				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.34240				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.33405				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	100.28366				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.89852				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	87.83700				0.00	0	
Total SSN079 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 SSN079										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	100.56964				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.41199				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.91844				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	211.46819				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.01513				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	102.18915				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.87018				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.46324				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.61325				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.45516				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			10.18500	88.91689	10.18500	88.89249				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.46943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.26810				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.41706				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.42500	89.70339	4.42500	185.23694				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.07500	86.58757	5.07500	207.78178				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.81544				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.76784				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 11/05/2021 Spot Bond					0.00000	100.68780				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN108 On 11/05/2021 Spot Bond					0.00000	100.68780				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN109 On 17/05/2021 Spot Bond					0.00000	100.60286				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN110 On 31/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000.00
Total SSN111 SPOT										0.00	0	7,500,000.00
Total For SSN111										0.00	0	7,500,000.00
SZ25 On 30/09/2025 Spot Bond			8.09500	103.51420	8.09500	103.49177				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A11 On 21/11/2021 Spot Bond					0.00000	100.64253				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.48500	106.28181	4.48500	106.26880				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.47391				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.54888				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.52547				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.18718				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.19525				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.33109	7.21000	100.30740				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.01159				0.00	0	700,000,00
Total TFS142 SPOT										0.00	0	700,000,00
Total For TFS142										0.00	0	700,000,00
TFS145 On 20/03/2022 Spot Bond					0.00000	100.90669				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.38786				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.85643				0.00	0	
Total TFS149 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 TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.01233				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.90905				0.00	0	170,000,00
Total TFS154 SPOT										0.00	0	170,000,00
Total For TFS154										0.00	0	170,000,00
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.57917				0.00	0	410,000,00
Total TFS155 SPOT										0.00	0	410,000,00
Total For TFS155										0.00	0	410,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.12947				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.30671				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.08534				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.73613				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.76864				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.05196				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.10747				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.61734				0.00	0	730,000,00
Total TFS164 SPOT										0.00	0	730,000,00
Total For TFS164										0.00	0	730,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.70858				0.00	0	140,000,00

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 TFS165 SPOT										0.00	0	140,000,00
Total For TFS165										0.00	0	140,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.89082				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.65890				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.48500	107.21438	4.48500	107.20124				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.05695				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.48500	106.47855	4.48500	106.46551				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.73022				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.81816				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.68112				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.09553				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.13401				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14C: On 21/11/2021 Spot Bond					0.00000	100.75126				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.13838				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.89919				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.68888				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.62008				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	103.66721				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.52040				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.60279				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.57703				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.65663				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.95629				0.00	0	200,000,00
Total TH15B2 SPOT										0.00	0	200,000,00
Total For TH15B2										0.00	0	200,000,00
TH15B: On 21/11/2022 Spot Bond					0.00000	101.02351				0.00	0	
Total TH15B3 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 TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.71161				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.15747				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.68354				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.18016				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.36930				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.93237				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.58522				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.48627				0.00	0	1,245,000,00
Total TH16A2 SPOT										0.00	0	1,245,000,00
Total For TH16A2										0.00	0	1,245,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	101.03896	8.49000	101.01575				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.61214				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.61332				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.58405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.60981				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	100.70841	5.76000	100.69261				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.63556				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.67768				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.68002				0.00	0	1,600,000,00
Total TH16B3 SPOT										0.00	0	1,600,000,00
Total For TH16B3										0.00	0	1,600,000,00
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.67183				0.00	0	250,000,00
Total TH16C1 SPOT										0.00	0	250,000,00
Total For TH16C1										0.00	0	250,000,00
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.72797				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.71277				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.92301				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.02213				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	100.96384				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B On 21/02/2026 Spot Bond					0.00000	100.21134				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.22421				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.29011				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.15939				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.25421				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.50500	104.16417	6.50500	104.14605			2,427,524,191,000.00		373,178,200	186,589,100
Total TL24 SPOT									2,427,524,191,000.00		373,178,200	186,589,100
Total For TL24									2,427,524,191,000.00		373,178,200	186,589,100
TL25 On 04/09/2024 Spot Bond			7.66500	106.48999	7.66500	106.46823			0.00		0	
Total TL25 SPOT									0.00		0	
Total For TL25									0.00		0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.42965			0.00		0	430,000,000
Total TL26 SPOT									0.00		0	430,000,000
Total For TL26									0.00		0	430,000,000
TL27 On 24/04/2023 Spot Bond					0.00000	101.40231			0.00		0	
Total TL27 SPOT									0.00		0	
Total For TL27									0.00		0	
TL28 On 24/04/2025 Spot Bond			7.97500	108.63789	7.97500	108.61455			0.00		0	
Total TL28 SPOT									0.00		0	
Total For TL28									0.00		0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.74516			0.00		0	400,000,000
Total TL29 SPOT									0.00		0	400,000,000
Total For TL29									0.00		0	400,000,000
TL30 On 10/06/2024 Spot Bond					0.00000	100.26658			0.00		0	
Total TL30 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 Interr
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.61317			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.81976			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.34500	112.50975	7.34500	112.48735		4,046,162,185,000.00	550,873,000	1,966,818,60	
Total TN23 SPOT								4,046,162,185,000.00	550,873,000	1,966,818,60	
Total For TN23								4,046,162,185,000.00	550,873,000	1,966,818,60	
TN23/R On 06/11/2023 Spot Bond			100.00000	26.18870	100.00000	26.13010		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.72500	103.98075	8.72500	103.95622		447,131,820,000.00	51,247,200	9,199,078,70	
Total TN25 SPOT								447,131,820,000.00	51,247,200	9,199,078,70	
Total For TN25								447,131,820,000.00	51,247,200	9,199,078,70	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.17026	100.00000	13.14079		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.28500	101.65479	9.28500	101.62931		356,302,590,000.00	38,374,000	10,926,750,10	
Total TN27 SPOT								356,302,590,000.00	38,374,000	10,926,750,10	
Total For TN27								356,302,590,000.00	38,374,000	10,926,750,10	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.71896	100.00000	12.69050		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			11.13000	96.30516	11.13000	96.27650		0.00	0	1,200,000,00	
Total TN30 SPOT								0.00	0	1,200,000,00	
Total For TN30								0.00	0	1,200,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	116.36726	8.00000	116.34219		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			12.73500	85.75835	12.73500	85.72926		1,114,312,500,000.00	87,500,000	2,070,000,00	
Total TN40 SPOT								1,114,312,500,000.00	87,500,000	2,070,000,00	
Total For TN40								1,114,312,500,000.00	87,500,000	2,070,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	99.94249	10.75000	99.91373		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 TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.59646				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.47500	107.41024	6.47500	107.39134				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.72632				0.00	0	87,717,30
Total TRA3A7 SPOT										0.00	0	87,717,30
Total For TRA3A7										0.00	0	87,717,30
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.94389				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.89561				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.91715				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.23644				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.76500	111.07012	6.76500	111.04982				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.17303				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.23644				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	104.16499	8.62000	104.14085				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B On 13/04/2024 Spot Bond					0.00000	98.56301				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.34066				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	99.96471				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	99.74957				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.63220				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	98.10630				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.18621				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	99.96770				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP25 On 17/05/2021 Spot Bond					0.00000	99.56029				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25 On 26/05/2021 Spot Bond					0.00000	99.46825				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	97.31260				0.00	0	
Total TSP255 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	95.94822				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.40180				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	95.25569				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.03452				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.34506				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.27290				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.26936				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.93482				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.85270				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.77518				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.74563				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.62321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.54262				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.43402				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.28792				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.21171				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.67500	107.15752	9.67500	107.13002				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.21359				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.23878				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.25041				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.30088				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.93580				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.09101				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE12 On 03/05/2021 Spot Bond					0.00000	100.92016			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.53029			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.61242			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.70018			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.72737			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.30002			0.00	0	100,000,0€
Total WHL02 SPOT									0.00	0	100,000,0€
Total For WHL02									0.00	0	100,000,0€
WHL03 On 02/10/2023 Spot Bond					0.00000	100.09225			0.00	0	60,000,0€
Total WHL03 SPOT									0.00	0	60,000,0€
Total For WHL03									0.00	0	60,000,0€
WSP5 On 28/05/2021 Spot Bond			5.19000	103.74765	5.19000	103.73300			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	91.68870	100.00000	91.46882			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT											81,082,708,511,102,000.00
Total for SPOT :											81,082,708,511,102,000.00
Total Futures											81 082 708 734 698 700.00
Total Options									11 248 852.70	6,260	155,71
Grand Total:									81,082,708,745,947,600.00	456,304,474,932	260,869,006,44