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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			11.40181	75.62387	11.50551	75.07503			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.65487	76.42860	11.76298	75.87424			0.00	0	
ES33	On	04/11/2021	Bond Future			11.90185	73.53224	12.01449	72.97189			0.00	0	
ES33	On	03/02/2022	Bond Future			12.16910	74.38923	12.28674	73.82246			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			11.84308	74.66614	11.91634	74.22742			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.07904	75.46071	12.15551	75.01757			0.00	0	
ES42	On	04/11/2021	Bond Future			12.31119	72.07047	12.39101	71.62266			0.00	0	
ES42	On	03/02/2022	Bond Future			12.55359	72.91084	12.63699	72.45795			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			151.94598	151.94598	151.99150	151.99150			22,791,897.00	150	5,66
I2025	On	05/08/2021	Bond Future			152.03685	152.03685	152.08345	152.08345			0.00	0	
I2025	On	04/11/2021	Bond Future			153.78549	153.78549	153.83341	153.83341			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/02/2022	Bond Future			154.02304	154.02304	154.07179	154.07179			0.00	0	
Total I2025 Future												22,791,897.00	150	5,66
Total For I2025												22,791,897.00	150	5,66
I2029	On	06/05/2021	Bond Future			110.62667	110.62667	110.61670	110.61670			0.00	0	2,85
I2029	On	05/08/2021	Bond Future			111.80385	111.80385	111.79421	111.79421			0.00	0	
I2029	On	04/11/2021	Bond Future			111.94223	111.94223	111.93313	111.93313			0.00	0	
I2029	On	03/02/2022	Bond Future			113.24581	113.24581	113.23672	113.23672			0.00	0	
Total I2029 Future												0.00	0	2,85
Total For I2029												0.00	0	2,85
I2033	On	06/05/2021	Bond Future			105.14047	105.14047	105.12907	105.12907			0.00	0	9,98
I2033	On	05/08/2021	Bond Future			106.25932	106.25932	106.24818	106.24818			0.00	0	
I2033	On	04/11/2021	Bond Future			106.25983	106.25983	106.24917	106.24917			0.00	0	
I2033	On	03/02/2022	Bond Future			107.49719	107.49719	107.48658	107.48658			0.00	0	
Total I2033 Future												0.00	0	9,98
Total For I2033												0.00	0	9,98
I2038	On	06/05/2021	Bond Future			119.00819	119.00819	119.46914	119.46914			0.00	0	8,03
I2038	On	05/08/2021	Bond Future			118.55778	118.55778	119.02402	119.02402			0.00	0	
I2038	On	04/11/2021	Bond Future			119.92167	119.92167	120.39392	120.39392			0.00	0	
I2038	On	03/02/2022	Bond Future			119.57076	119.57076	120.04879	120.04879			0.00	0	
Total I2038 Future												0.00	0	8,03
Total For I2038												0.00	0	8,03
I2046	On	06/05/2021	Bond Future			108.26274	108.26274	105.68233	105.68233			0.00	0	15,13
I2046	On	05/08/2021	Bond Future			109.41483	109.41483	106.80740	106.80740			0.00	0	
I2046	On	04/11/2021	Bond Future			108.87054	108.87054	106.23367	106.23367			0.00	0	
I2046	On	03/02/2022	Bond Future			110.13853	110.13853	107.47109	107.47109			0.00	0	
Total I2046 Future												0.00	0	15,13
Total For I2046												0.00	0	15,13
I2050	On	06/05/2021	Bond Future			111.34165	111.34165	109.87450	109.87450			0.00	0	11,04
I2050	On	05/08/2021	Bond Future			110.60440	110.60440	109.12229	109.12229			0.00	0	
I2050	On	04/11/2021	Bond Future			111.87657	111.87657	110.37803	110.37803			0.00	0	
I2050	On	03/02/2022	Bond Future			111.23725	111.23725	109.72133	109.72133			0.00	0	
Total I2050 Future												0.00	0	11,04
Total For I2050												0.00	0	11,04
R186	On	06/05/2021	Bond Future			7.29483	118.59920	7.40349	118.06354		8.55	83,493,836.80	704	107,28
R186	On	05/08/2021	Bond Future			7.48655	114.55149	7.60194	114.01073		8.29	0.00	0	1'
R186	On	04/11/2021	Bond Future			7.66429	115.84263	7.78688	115.29636		7.55	0.00	0	
R186	On	03/02/2022	Bond Future			7.86377	111.88311	7.99452	111.33085		6.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												83,493,836.80	704	107,35
R186	On	06/05/2021	Bond Future	10.77	Call			15,135.95000	15.13595	15,671,610	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,176.98000	15.17698	15,712,640	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,094.90000	15.09490	15,630,560	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	9.15	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			632.18000	0.63218	398,460	8.59	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,592.92000	1.59292	1,894,860	8.59	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			803.59000	0.80359	976,700	8.49	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,313.69000	1.31369	951,140	8.49	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			5,284.68000	5.28468	5,684,610	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			651.54000	0.65154	510,710	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,321.01000	5.32101	5,721,010	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			643.57000	0.64357	502,810	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,248.58000	5.24858	5,648,280	8.86	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			659.78000	0.65978	518,720	8.86	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,420.75000	3.42075	3,670,790	7.67	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,084.30000	2.08430	1,788,070	7.67	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,446.60000	3.44660	3,698,800	7.68	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,066.41000	2.06641	1,772,340	7.68	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,472.55000	3.47255	3,726,910	7.68	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,048.63000	2.04863	1,756,720	7.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,494.54000	4.49454	3,965,500	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,492.39000	1.49239	1,516,920	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,466.01000	4.46601	3,938,280	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,462.45000	1.46245	1,484,360	6.28	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,523.18000	4.52318	3,992,830	6.28	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,477.37000	1.47737	1,500,590	6.29	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												83,493,836.80	704	132,56
R197	On	06/05/2021	Bond Future			321.78214	321.78214	321.80720	321.80720			3,217,821.40	10	2,98
R197	On	05/08/2021	Bond Future			317.22682	317.22682	317.25345	317.25345			0.00	0	
R197	On	04/11/2021	Bond Future			320.87571	320.87571	320.90431	320.90431			0.00	0	
R197	On	03/02/2022	Bond Future			316.53556	316.53556	316.56506	316.56506			0.00	0	
Total R197 Future												3,217,821.40	10	2,98
Total For R197												3,217,821.40	10	2,98
R202	On	06/05/2021	Bond Future			235.29502	235.29502	235.26941	235.26941			0.00	0	9,28
R202	On	05/08/2021	Bond Future			233.56063	233.56063	233.53562	233.53562			0.00	0	

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			236.24683	236.24683	236.22266	236.22266			0.00	0	
R202	On	03/02/2022	Bond Future			234.70776	234.70776	234.68373	234.68373			0.00	0	
Total R202 Future												0.00	0	9,28
Total For R202												0.00	0	9,28
R2023	On	06/05/2021	Bond Future			4.99357	106.20517	5.05731	106.09309		1.87	0.00	0	33,78
R2023	On	05/08/2021	Bond Future			5.13475	107.30866	5.20927	107.19584		1.76	0.00	0	
R2023	On	04/11/2021	Bond Future			5.24608	104.60942	5.33508	104.49588		1.61	0.00	0	
R2023	On	03/02/2022	Bond Future			5.41725	105.80337	5.52853	105.68872		1.30	0.00	0	
Total R2023 Future												0.00	0	33,78
R2023	On	06/05/2021	Bond Future	7.57	Call			4,295.56000	4.29556	4,407,640	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,312.19000	4.31219	4,424,270	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,278.93000	4.27893	4,391,010	2.14	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			390.57000	0.39057	302,020	1.78	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			524.46000	0.52446	547,820	1.77	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			402.43000	0.40243	312,970	1.77	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			533.60000	0.53360	557,410	1.78	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			396.46000	0.39646	307,450	1.78	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			542.81000	0.54281	567,080	1.78	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			285.50000	0.28550	287,790	1.50	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			816.51000	0.81651	705,260	1.50	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			270.16000	0.27016	275,790	1.49	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			826.85000	0.82685	718,940	1.49	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			277.79000	0.27779	281,760	1.49	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			821.64000	0.82164	712,070	1.49	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			815.12000	0.81512	672,020	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			345.97000	0.34597	317,700	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			809.24000	0.80924	666,320	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			336.67000	0.33667	308,770	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			820.67000	0.82067	678,120	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			341.48000	0.34148	313,030	1.24	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	33,78
R2030	On	06/05/2021	Bond Future			9.13408	95.46816	9.26277	94.74252		14.68	3,436,853.76	36	114,97
R2030	On	05/08/2021	Bond Future			9.34979	92.45520	9.48444	91.72240		14.24	0.00	0	
R2030	On	04/11/2021	Bond Future			9.54601	93.49802	9.68660	92.75748		13.16	0.00	0	
R2030	On	03/02/2022	Bond Future			9.76198	90.56119	9.90923	89.81235		11.59	0.00	0	

Contract 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												3,436,853.76	36	114,97	
R2030	On	06/05/2021	Bond Future	11.70	Call			12,456.91000	12.45691	13,182,380	15.81		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			0.20000	0.00020	0,030	15.81		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			0.21000	0.00021	0,040	15.81		0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			679.83000	0.67983	871,380	14.49		0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			2,456.24000	2.45624	1,922,150	14.49		0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			5,350.16000	5.35016	4,653,250	14.11		0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			101.55000	0.10155	130,280	14.11		0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			2,828.62000	2.82862	2,258,880	14.43		0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			532.91000	0.53291	688,810	14.43		0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			595.08000	0.59508	766,400	14.46		0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			2,659.54000	2.65954	2,105,220	14.46		0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			772.61000	0.77261	985,380	14.53		0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			2,262.11000	2.26211	1,749,240	14.53		0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,363.32000	1.36332	1,688,790	14.68		0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			1,434.99000	1.43499	1,034,820	14.68		0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,657.63000	1.65763	2,032,250	14.75		0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			1,169.91000	1.16991	818,890	14.75		0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			3,228.97000	3.22897	2,627,560	14.37		0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			410.28000	0.41028	534,510	14.37		0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			1,378.96000	1.37896	988,600	14.69		0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,419.52000	1.41952	1,754,800	14.69		0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			8,878.84000	8.87884	9,598,570	15.81		0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			8.58000	0.00858	2,670	15.81		0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			3,885.02000	3.88502	4,491,370	15.36		0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			290.83000	0.29083	171,540	15.36		0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,281.17000	1.28117	1,592,620	14.66		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			1,521.52000	1.52152	1,107,330	14.66		0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,653.44000	7.65344	6,931,920	14.07		0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			19.30000	0.01930	23,420	14.07		0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			7,849.17000	7.84917	8,561,520	15.81		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			20.76000	0.02076	7,470	15.81		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			4,439.10000	4.43910	5,074,720	15.52		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			12,503.34000	12.50334	13,228,820	15.81		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			0.19000	0.00019	0,030	15.81		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			12,410.44000	12.41044	13,135,910	15.81		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			208.31000	0.20831	118,290	15.52		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,736.99000	1.73699	1,290,310	14.62		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,101.52000	1.10152	1,380,480	14.62		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	05/08/2021	Bond Future	7.70	Put		10.65986000	10.65986	9,952,710	13.69	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		12.97807000	12.97807	13,665,810	15.31	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		2,309.29000	2.30929	1,957,140	14.41	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.30	Call		5,629.41000	5.62941	6,140,430	15.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,347.99000	1.34799	1,126,210	15.04	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		5,308.93000	5.30893	4,742,380	13.83	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,390.26000	1.39026	1,556,510	13.83	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call		6,049.46000	6.04946	6,579,520	15.19	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		305.72000	0.30572	331,370	13.69	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		4,653.96000	4.65396	4,123,490	13.92	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Call		1,700.41000	1.70041	1,902,740	13.92	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		3,052.79000	3.05279	2,629,570	14.21	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Call		2,866.07000	2.86607	3,175,650	14.21	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		1,210.60000	1.21060	1,007,860	15.19	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		130.82000	0.13082	85,760	15.31	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		6,088.10000	6.08810	6,619,710	15.20	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,198.79000	1.19879	997,600	15.20	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		6,126.82000	6.12682	6,660,110	15.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,187.10000	1.18710	987,590	15.22	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put		5,110.70000	5.11070	4,554,490	13.86	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		1,477.20000	1.47720	1,653,790	13.86	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.15	Call		5,076.26000	5.07626	5,557,180	14.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		1,562.51000	1.56251	1,310,630	14.85	0.00	0	47
R2030	On	05/08/2021	Bond Future	9.75	Call		3,732.65000	3.73265	4,113,300	14.41	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,777.11000	1.77711	1,865,180	12.63	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		9,617.55000	9.61755	10,131,060	14.11	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,945.91000	1.94591	1,658,600	13.94	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		6,551.56000	6.55156	7,001,910	13.92	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		4,342.02000	4.34202	4,647,070	13.25	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		8,934.60000	8.93460	8,231,630	12.62	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,104.93000	1.10493	1,142,500	12.62	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,747.94000	6.74794	6,095,470	12.63	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		3,232.64000	3.23264	2,797,150	13.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,972.92000	1.97292	1,682,730	13.92	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		1,000.84000	1.00084	773,810	14.11	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		6,587.00000	6.58700	7,038,790	13.93	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,959.37000	1.95937	1,670,620	13.93	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,622.50000	6.62250	7,075,730	13.94	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		5,169.80000	5.16980	4,612,720	12.85	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,573.30000	2.57330	2,756,760	12.85	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			8,963.53000	8.96353	9,449,900	14.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,181.03000	1.18103	926,860	14.11	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,754.78000	2.75478	2,879,620	11.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			5,221.52000	5.22152	4,597,520	11.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,776.58000	2.77658	2,903,200	11.24	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			4,233.85000	4.23385	3,665,890	11.46	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,583.87000	2.58387	2,695,280	11.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			5,190.97000	5.19097	4,568,750	11.24	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			5,470.83000	5.47083	4,833,400	11.18	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,798.47000	2.79847	2,926,890	11.25	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			5,160.54000	5.16054	4,540,120	11.25	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			9,269.43000	9.26943	8,494,660	10.95	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,143.92000	1.14392	1,117,990	10.95	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			3,577.08000	3.57708	3,757,960	11.46	0.00	0	
Total R2030 Option												0.00	0	21,34
Total For R2030												3,436,853.76	36	136,32
R2032	On	06/05/2021	Bond Future			9.92877	89.88565	10.03712	89.23153		17.56	27,774,665.85	309	137,35
R2032	On	05/08/2021	Bond Future			10.14472	90.81962	10.25763	90.15906		16.36	0.00	0	
R2032	On	04/11/2021	Bond Future			10.35222	87.69733	10.46983	87.02981		15.94	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.57425	88.69870	10.69697	88.02370		13.50	0.00	0	
Total R2032 Future												27,774,665.85	309	137,41
R2032	On	06/05/2021	Bond Future	12.11	Call			11,344.87000	11.34487	11,996,900	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			2.97000	0.00297	0,880	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			11,394.44000	11.39444	12,046,560	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			2.84000	0.00284	0,840	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			11,295.25000	11.29525	11,947,190	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			3.11000	0.00311	0,930	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			13,583.23000	13.58323	14,237,090	19.02	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			0.33000	0.00033	0,070	19.02	0.00	0	73
R2032	On	06/05/2021	Bond Future	10.33	Put			865.31000	0.86531	615,040	17.92	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,601.10000	2.60110	3,004,950	17.92	0.00	0	73
R2032	On	05/08/2021	Bond Future	11.36	Put			1,243.08000	1.24308	1,044,520	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,393.04000	7.39304	7,853,990	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,232.11000	1.23211	1,032,500	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,309.79000	7.30979	7,772,710	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,254.29000	1.25429	1,056,650	17.68	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,351.32000	7.35132	7,813,320	17.68	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,719.50000	1.71950	1,741,300	15.16	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			8,484.21000	8.48421	8,847,990	17.14	0.00	0	

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	11.71	Call		8,523.05000	8.52305	8,884,970	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,901.80000	1.90180	1,598,060	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,889.99000	1.88999	1,584,390	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,445.62000	8.44562	8,811,050	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,913.90000	1.91390	1,611,810	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		8,492.77000	8.49277	7,847,050	15.16	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,341.05000	6.34105	5,796,050	15.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,623.87000	2.62387	2,746,390	15.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		12,676.91000	12.67691	13,175,590	17.14	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		732.70000	0.73270	563,860	17.14	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.66	Call		4,326.15000	4.32615	4,493,140	13.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		4,528.74000	4.52874	4,020,730	13.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		3,732.63000	3.73263	3,868,880	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		3,758.62000	3.75862	3,896,230	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		5,124.39000	5.12439	4,587,000	13.28	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,706.73000	3.70673	3,841,620	13.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		7,368.69000	7.36869	6,710,670	12.81	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		11,651.71000	11.65171	10,934,600	12.77	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,071.52000	1.07152	1,029,410	12.77	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.14	Call		1,327.49000	1.32749	1,291,510	12.77	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call		2,323.93000	2.32393	2,340,910	12.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		5,184.39000	5.18439	4,644,280	13.27	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		5,154.32000	5.15432	4,615,570	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,680.92000	3.68092	3,814,460	13.26	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		5,214.60000	5.21460	4,673,140	13.26	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,994.50000	2.99450	3,090,230	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		6,116.64000	6.11664	5,537,370	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		10,451.08000	10.45108	9,740,100	12.77	0.00	0	
Total R2032 Option											0.00	0	4,45
Total For R2032											27,774,665.85	309	141,87
R2035	On	06/05/2021	Bond Future			10.51392	89.90987	10.60712	89.30001	19.33	8,721,257.39	97	98,27
R2035	On	05/08/2021	Bond Future			10.73068	90.84406	10.82772	90.22822	18.01	317,954,210.00	3,500	3,50
R2035	On	04/11/2021	Bond Future			10.93918	87.39232	11.04011	86.77001	17.79	0.00	0	
R2035	On	03/02/2022	Bond Future			11.16506	88.39005	11.27031	87.76082	15.04	0.00	0	
Total R2035 Future											326,675,467.39	3,597	101,77
R2035	On	06/05/2021	Bond Future	12.36	Call		10,423.17000	10.42317	11,022,520	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		17.07000	0.01707	6,560	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		689.18000	0.68918	510,730	20.18	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		1,544.16000	1.54416	1,786,980	19.39	0.00	0	

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		1,917.20000	1.91720	1,550,160	19.39	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		4,178.86000	4.17886	3,656,100	18.71	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		1,116.64000	1.11664	1,309,770	19.21	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		545.18000	0.54518	399,730	20.38	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		3,978.35000	3.97835	4,442,760	20.38	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		13,295.51000	13.29551	13,904,040	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		17.72000	0.01772	6,850	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		3,504.91000	3.50491	3,936,320	20.18	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		2,470.26000	2.47026	2,809,100	19.74	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,039.00000	6.03900	6,584,960	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		201.01000	0.20101	137,110	21.09	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		12,577.64000	12.57764	13,185,150	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		439.86000	0.43986	526,960	18.71	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		2,480.35000	2.48035	2,063,620	19.21	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		56.62000	0.05662	26,330	21.09	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		4,827.91000	4.82791	5,336,750	20.72	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		360.14000	0.36014	259,120	20.72	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put		3,190.15000	3.19015	2,725,030	19.01	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		1.82000	0.00182	0,490	21.09	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		1,163.72000	1.16372	892,700	19.74	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		10,476.54000	10.47654	11,076,250	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		16.44000	0.01644	6,290	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		10,369.77000	10.36977	10,968,760	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		751.80000	0.75180	896,540	19.01	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		3.34000	0.00334	0,990	21.09	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,592.69000	8.59269	9,172,260	21.09	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.02000	0.00002	0,010	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		47,979.07000	47.97907	47,363,220	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.02000	0.00002	0,010	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		47,862.49000	47.86249	47,246,640	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.02000	0.00002	0,010	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,302.09000	2.30209	2,060,680	18.87	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,501.77000	3.50177	3,739,890	18.03	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,867.31000	3.86731	3,489,590	18.03	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		6,912.11000	6.91211	6,366,490	17.11	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,095.78000	48.09578	47,479,930	16.72	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,586.19000	1.58619	1,656,410	17.11	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,629.21000	5.62921	6,003,640	18.87	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		612.02000	0.61202	453,220	19.18	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		7,181.24000	7.18124	7,527,830	18.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		2,984.41000	2.98441	2,708,690	18.74	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		4,864.07000	4.86407	5,064,440	17.86	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,619.93000	4.61993	4,197,990	17.86	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		7,767.27000	7.76727	7,171,150	16.99	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,581.16000	2.58116	2,607,350	16.99	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		10,261.61000	10.26161	10,551,990	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,847.50000	1.84750	1,515,570	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		10,299.84000	10.29984	10,591,770	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,833.12000	1.83312	1,502,740	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		10,223.41000	10.22341	10,512,250	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		8,286.96000	8.28696	7,650,620	16.86	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,361.84000	2.36184	2,347,810	16.86	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		6,129.10000	6.12910	5,652,870	17.42	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,494.89000	3.49489	3,640,970	17.42	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		15,437.56000	15.43756	15,901,070	19.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,861.97000	1.86197	1,528,500	19.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,802.55000	4.80255	4,906,870	15.02	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		5,102.47000	5.10247	4,577,560	15.02	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,556.25000	1.55625	1,435,450	14.27	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		4,832.73000	4.83273	4,938,380	15.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		5,072.91000	5.07291	4,549,330	15.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,863.00000	4.86300	4,969,650	15.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		5,043.51000	5.04351	4,520,930	15.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		5,326.88000	5.32688	5,451,810	15.15	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		4,619.55000	4.61955	4,115,250	15.15	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		3,259.48000	3.25948	3,273,880	14.58	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		7,068.49000	7.06849	6,453,660	14.58	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		11,696.68000	11.69668	10,946,650	14.27	0.00	0	
Total R2035 Option											0.00	0	14,81
Total For R2035											326,675,467.39	3,597	116,55
R2037	On	06/05/2021	Bond Future			10.69920	85.75763	10.81261	85.01619	20.67	16,122,434.44	188	128,44
R2037	On	05/08/2021	Bond Future			10.91550	82.39343	11.03361	81.64464	20.25	0.00	0	
R2037	On	04/11/2021	Bond Future			11.11283	83.32315	11.23551	82.56634	19.01	0.00	0	
R2037	On	03/02/2022	Bond Future			11.32648	80.02003	11.45425	79.25474	16.93	0.00	0	
Total R2037 Future											16,122,434.44	188	128,44
R2037	On	06/05/2021	Bond Future	12.43	Call		9,603.22000	9.60322	10,324,090	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		33.58000	0.03358	13,010	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		9,655.88000	9.65588	10,377,360	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		32.46000	0.03246	12,500	22.55	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.42	Call		9.55055000	9.55055	10,270,790	22.55	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		34.74000	0.03474	13,540	22.55	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,291.02000	1.29102	1,061,780	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,511.91000	8.51191	9,033,950	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,312.43000	1.31243	1,085,680	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,555.81000	8.55581	9,076,590	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,301.68000	1.30168	1,073,670	22.03	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,599.73000	8.59973	9,119,280	22.03	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		10,626.57000	10.62657	11,025,340	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,795.30000	1.79530	1,437,260	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		4,106.22000	4.10622	3,644,180	19.25	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		5,642.62000	5.64262	5,937,390	19.25	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		10,664.13000	10.66413	11,064,590	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,781.62000	1.78162	1,425,270	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		10,701.72000	10.70172	11,103,870	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,768.02000	1.76802	1,413,360	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,588.43000	8.58843	9,068,770	20.49	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		2,447.87000	2.44787	2,171,400	20.49	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put		4,988.49000	4.98849	4,395,520	16.91	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,020.90000	5.02090	5,190,590	16.89	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		5,046.18000	5.04618	4,450,580	16.89	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,051.58000	5.05158	5,222,300	16.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		5,017.40000	5.01740	4,422,830	16.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,082.06000	5.08206	5,254,380	16.91	0.00	0	
Total R2037 Option											0.00	0	1,200
Total For R2037											16,122,434.44	188	129,640
R2040	On	06/05/2021	Bond Future			10.83820	87.84694	10.91624	87.30188	20.96	13,440,581.82	153	84,800
R2040	On	05/08/2021	Bond Future			11.05012	84.25414	11.13141	83.70379	20.57	8,425,414.00	100	100
R2040	On	04/11/2021	Bond Future			11.24328	85.20494	11.32772	84.64881	19.47	0.00	0	
R2040	On	03/02/2022	Bond Future			11.45219	81.67308	11.54015	81.11082	17.35	0.00	0	
Total R2040 Future											21,865,995.82	253	84,900
R2040	On	06/05/2021	Bond Future	12.43	Call		9,603.71000	9.60371	10,124,950	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		45.46000	0.04546	21,640	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,659.45000	9.65945	10,181,370	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		438.72000	0.43872	309,560	22.05	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		4,858.34000	4.85834	5,274,240	22.05	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		14,691.97000	14.69197	15,236,190	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		43.96000	0.04396	20,820	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,547.95000	9.54795	10,068,490	23.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/05/2021	Bond Future	13.38	Put		1.16000	0.00116	0,320	23.04	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		47.00000	0.04700	22,480	23.04	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		2,146.43000	2.14643	1,770,110	20.71	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		1,543.77000	1.54377	1,712,510	20.71	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		1,248.68000	1.24868	1,007,020	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,641.85000	9.64185	9,949,230	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,238.54000	1.23854	995,570	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,548.51000	9.54851	9,858,660	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,754.24000	2.75424	2,406,180	21.00	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,499.10000	5.49910	5,701,390	21.00	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		19,898.17000	19.89817	20,420,920	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,258.79000	1.25879	1,018,590	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		69.81000	0.06981	42,210	22.52	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		9,595.23000	9.59523	9,903,920	22.52	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		4,210.54000	4.21054	3,777,800	20.30	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,659.38000	3.65938	3,776,990	20.30	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,865.72000	1.86572	1,543,090	21.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		11,254.05000	11.25405	11,489,020	21.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,851.41000	1.85141	1,530,250	21.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		11,175.01000	11.17501	11,407,050	21.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,880.12000	1.88012	1,556,030	21.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		11,214.52000	11.21452	11,448,020	21.05	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,460.93000	5.46093	5,480,500	17.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		5,208.23000	5.20823	4,665,540	17.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,493.59000	5.49359	5,514,420	17.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		5,177.68000	5.17768	4,636,250	17.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,428.35000	5.42835	5,446,950	17.41	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		5,238.94000	5.23894	4,695,280	17.41	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											21,865,995.82	253	88,50
R2044	On	06/05/2021	Bond Future			10.88112	84.56612	10.96411	83.97981	22.01	0.00	0	61,30
R2044	On	05/08/2021	Bond Future			11.08373	81.06439	11.17020	80.47235	21.57	0.00	0	
R2044	On	04/11/2021	Bond Future			11.26814	81.97920	11.35797	81.38094	20.43	0.00	0	
R2044	On	03/02/2022	Bond Future			11.46729	78.53570	11.56089	77.93077	18.20	0.00	0	
Total R2044 Future											0.00	0	61,30
R2044	On	06/05/2021	Bond Future	12.44	Call		9,398.86000	9.39886	9,959,160	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		51.84000	0.05184	25,830	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		9,454.46000	9.45446	10,015,180	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		2,893.88000	2.89388	2,482,550	21.51	0.00	0	

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		1,003.12000	1.00312	1,178,100	21.51	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,701.87000	3.70187	4,108,040	22.74	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		735.08000	0.73508	554,940	22.74	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		5,751.62000	5.75162	6,262,800	23.69	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		2,344.09000	2.34409	2,646,840	22.17	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		1,399.13000	1.39913	1,115,570	22.17	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		9,731.84000	9.73184	10,294,610	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		44.15000	0.04415	20,610	24.21	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		6,363.93000	6.36393	6,891,590	23.96	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		53.25000	0.05325	26,810	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		50.47000	0.05047	24,880	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		9,343.22000	9.34322	9,903,090	24.21	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		213.57000	0.21357	154,920	23.96	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		823.75000	0.82375	625,860	22.62	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,459.58000	3.45958	3,848,000	22.62	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		282.48000	0.28248	207,350	23.69	0.00	0	3,10
R2044	On	05/08/2021	Bond Future	12.60	Call		9,981.28000	9.98128	10,330,910	23.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,169.39000	1.16939	926,980	23.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		10,024.76000	10.02476	10,376,030	23.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,157.18000	1.15718	916,410	23.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		9,937.84000	9.93784	10,285,810	23.64	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,181.72000	1.18172	937,650	23.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,946.37000	1.94637	1,611,780	22.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		11,116.61000	11.11661	11,381,780	22.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,931.69000	1.93169	1,598,600	22.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,155.51000	11.15551	11,422,180	22.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,917.11000	1.91711	1,585,520	22.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		11,077.74000	11.07774	11,341,410	22.09	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,534.22000	5.53422	5,581,820	18.30	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		5,219.98000	5.21998	4,662,650	18.30	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,468.56000	5.46856	5,513,740	18.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		5,282.03000	5.28203	4,722,280	18.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,501.21000	5.50121	5,547,740	18.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		5,250.78000	5.25078	4,692,380	18.29	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											0.00	0	79,90
R2048	On	06/05/2021	Bond Future			10.78751	83.92703	10.86526	83.35834	22.38	0.00	0	135,24
R2048	On	05/08/2021	Bond Future			10.97549	84.79903	11.05644	84.22480	20.79	274,748,857.20	3,240	33,14
R2048	On	04/11/2021	Bond Future			11.15528	81.34227	11.23945	80.76201	20.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future			11.34877	82.27095	11.43653	81.68423		17.51	0.00	0	
Total R2048 Future												274,748,857.20	3,240	168,36
R2048	On	06/05/2021	Bond Future	12.35	Call			9,701.33000	9.70133	10,245,300	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			47.86000	0.04786	23,140	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			9,757.76000	9.75776	10,302,430	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put			1,734.80000	1.73480	1,426,800	22.62	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call			1,986.67000	1.98667	2,247,360	22.62	0.00	0	1,0
R2048	On	06/05/2021	Bond Future	11.40	Put			580.68000	0.58068	448,700	23.76	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call			4,311.05000	4.31105	4,747,760	23.76	0.00	0	1,0
R2048	On	06/05/2021	Bond Future	10.20	Put			5,386.90000	5.38690	4,877,740	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			46.29000	0.04629	22,270	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			9,644.86000	9.64486	10,188,110	24.68	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call			287.02000	0.28702	346,550	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put			2,096.03000	2.09603	1,757,040	22.46	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call			1,619.17000	1.61917	1,848,870	22.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			49.48000	0.04948	24,040	24.68	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			9,247.41000	9.24741	8,611,280	18.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			1,146.51000	1.14651	1,084,610	18.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			7,356.73000	7.35673	6,846,870	19.55	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			1,696.05000	1.69605	1,760,420	19.55	0.00	0	1,3
R2048	On	05/08/2021	Bond Future	10.90	Put			4,527.43000	4.52743	4,156,290	20.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			3,411.16000	3.41116	3,614,250	20.65	0.00	0	1,3
R2048	On	05/08/2021	Bond Future	10.60	Put			5,771.07000	5.77107	5,374,290	20.16	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			2,436.37000	2.43637	2,613,820	20.16	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			10,319.40000	10.31940	10,662,090	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			1,123.40000	1.12340	891,860	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			10,364.12000	10.36412	10,708,420	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			1,111.48000	1.11148	881,550	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			3,513.71000	3.51371	3,172,300	21.07	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			4,514.56000	4.51456	4,747,380	21.07	0.00	0	1,0
R2048	On	05/08/2021	Bond Future	10.50	Put			6,244.83000	6.24483	5,837,240	19.98	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			2,147.07000	2.14707	2,313,710	19.98	0.00	0	1,0
R2048	On	05/08/2021	Bond Future	12.50	Call			10,274.58000	10.27458	10,615,780	22.83	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			1,135.31000	1.13531	902,280	22.83	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			1,843.88000	1.84388	1,518,980	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			11,579.41000	11.57941	11,836,260	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			1,829.68000	1.82968	1,506,270	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			11,619.32000	11.61932	11,877,670	22.51	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			1,815.56000	1.81556	1,493,650	22.51	0.00	0	

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		11.53950000	11.53950	11,794,860	22.51	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,513.45000	5.51345	5,534,580	17.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		5,291.72000	5.29172	4,726,130	17.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,547.40000	5.54740	5,569,580	17.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		5,259.64000	5.25964	4,695,100	17.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,581.12000	5.58112	5,604,660	17.50	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		5,227.44000	5.22744	4,664,260	17.50	0.00	0	
Total R2048 Option											0.00	0	6,66
Total For R2048											274,748,857.20	3,240	175,04
R209	On	06/05/2021	Bond Future			10.43829	69.38302	10.54122	68.79740	23.12	7,077,068.04	102	25,99
R209	On	05/08/2021	Bond Future			10.62921	70.10387	10.73593	69.51251	21.51	0.00	0	
R209	On	04/11/2021	Bond Future			10.81161	67.75318	10.92221	67.15546	20.84	0.00	0	2,21
R209	On	03/02/2022	Bond Future			11.00445	68.52680	11.11922	67.92236	17.63	0.00	0	
Total R209 Future											7,077,068.04	102	28,24
R209	On	06/05/2021	Bond Future	12.23	Call		8,684.95000	8.68495	9,254,640	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		26.65000	0.02665	10,720	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,730.42000	8.73042	9,300,590	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		6,387.05000	6.38705	5,801,500	22.12	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		116.19000	0.11619	116,260	22.12	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		2,211.51000	2.21151	1,798,290	22.98	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		1,117.80000	1.11780	1,290,200	22.98	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		1,777.24000	1.77724	2,034,180	23.24	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		4,947.44000	4.94744	4,381,910	22.29	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		254.69000	0.25469	274,780	22.29	0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call		3,174.54000	3.17454	3,575,210	23.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		649.71000	0.64971	464,760	23.85	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		3,663.37000	3.66337	3,147,460	22.57	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		27.56000	0.02756	11,150	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		5,783.89000	5.78389	6,311,220	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		156.90000	0.15690	98,610	24.91	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put		2,580.90000	2.58090	2,137,200	22.88	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		905.20000	0.90520	1,047,120	22.88	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call		4,210.98000	4.21098	4,684,020	24.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,446.01000	1.44601	1,117,330	23.24	0.00	0	5,21
R209	On	06/05/2021	Bond Future	12.24	Put		25.76000	0.02576	10,310	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,639.46000	8.63946	9,208,670	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		366.93000	0.36693	254,350	24.37	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call		8,775.86000	8.77586	9,346,480	24.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		24.91000	0.02491	9,910	24.91	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		501.81000	0.50181	571,520	22.57	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,863.04000	6.86304	7,306,820	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,352.60000	1.35260	1,205,020	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,900.28000	6.90028	7,342,890	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,341.21000	1.34121	1,192,460	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,825.72000	6.82572	7,270,790	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,363.97000	1.36397	1,217,680	23.15	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,250.77000	8.25077	8,534,300	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,008.13000	2.00813	1,693,940	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,215.61000	2.21561	1,936,140	22.36	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		8,285.76000	8.28576	8,567,390	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,996.59000	1.99659	1,680,500	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,320.76000	8.32076	8,600,530	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,985.11000	1.98511	1,667,160	22.36	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,267.97000	3.26797	3,350,220	20.38	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,591.51000	5.59151	5,076,040	20.38	0.00	0	6,50
R209	On	04/11/2021	Bond Future	9.50	Put		9,803.75000	9.80375	9,162,900	19.94	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,497.80000	1.49780	1,454,670	19.94	0.00	0	4,70
R209	On	04/11/2021	Bond Future	12.00	Call		7,659.13000	7.65913	7,977,380	22.36	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,242.84000	4.24284	4,364,250	17.65	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,764.92000	4.76492	4,281,890	17.65	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,269.05000	4.26905	4,391,670	17.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,738.25000	4.73825	4,256,430	17.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,295.33000	4.29533	4,418,930	17.67	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,711.70000	4.71170	4,230,860	17.67	0.00	0	
Total R209 Option											0.00	0	59,70
Total For R209											7,077,068.04	102	88,00
R210	On	06/05/2021	Bond Future			203.36313	203.36313	203.72974	203.72974		0.00	0	1,40
R210	On	05/08/2021	Bond Future			205.52717	205.52717	205.89844	205.89844		0.00	0	
R210	On	04/11/2021	Bond Future			205.15807	205.15807	205.53465	205.53465		0.00	0	
R210	On	03/02/2022	Bond Future			207.54729	207.54729	207.92854	207.92854		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			171.95066	171.95066	171.94686	171.94686		0.00	0	3,40
R212	On	05/08/2021	Bond Future			171.45520	171.45520	171.45206	171.45206		0.00	0	
R212	On	04/11/2021	Bond Future			173.42751	173.42751	173.42522	173.42522		0.00	0	
Total R212 Future											0.00	0	3,40
Total For R212											0.00	0	3,40
R213	On	06/05/2021	Bond Future			9.57681	85.19673	9.70022	84.51053	17.07	0.00	0	9,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/08/2021			9.78367	86.08193	9.91226	85.38898		15.88	0.00	0	20
R213	On	04/11/2021			9.98281	83.52188	10.11672	82.82156		15.31	0.00	0	
R213	On	03/02/2022			10.20022	84.47522	10.34003	83.76706		12.92	0.00	0	
Total R213 Future											0.00	0	9,72
R213	On	06/05/2021	11.90	Call			11,085.66000	11.08566	11,770,800	18.37	0.00	0	
R213	On	06/05/2021	11.90	Put			1.39000	0.00139	0,330	18.37	0.00	0	
R213	On	06/05/2021	11.91	Call			11,131.38000	11.13138	11,816,570	18.37	0.00	0	
R213	On	06/05/2021	11.91	Put			1.33000	0.00133	0,320	18.37	0.00	0	
R213	On	06/05/2021	11.89	Call			11,039.91000	11.03991	11,725,000	18.37	0.00	0	
R213	On	06/05/2021	11.89	Put			1.46000	0.00146	0,350	18.37	0.00	0	
R213	On	05/08/2021	10.78	Call			5,859.59000	5.85959	6,341,060	16.74	0.00	0	
R213	On	05/08/2021	10.78	Put			1,375.25000	1.37525	1,163,770	16.74	0.00	0	
R213	On	05/08/2021	10.14	Call			3,713.30000	3.71330	4,051,600	15.98	0.00	0	
R213	On	05/08/2021	10.14	Put			2,504.40000	2.50440	2,149,750	15.98	0.00	0	
R213	On	05/08/2021	9.34	Put			4,884.83000	4.88483	4,366,140	15.46	0.00	0	
R213	On	05/08/2021	9.34	Call			1,742.05000	1.74205	1,916,310	15.46	0.00	0	
R213	On	05/08/2021	10.85	Call			6,121.31000	6.12131	6,613,730	16.84	0.00	0	
R213	On	05/08/2021	10.85	Put			1,289.31000	1.28931	1,088,780	16.84	0.00	0	
R213	On	05/08/2021	10.86	Call			6,158.88000	6.15888	6,652,870	16.86	0.00	0	
R213	On	05/08/2021	10.86	Put			1,277.38000	1.27738	1,078,420	16.86	0.00	0	
R213	On	05/08/2021	10.84	Call			6,083.64000	6.08364	6,574,630	16.83	0.00	0	
R213	On	05/08/2021	10.84	Put			1,301.18000	1.30118	1,099,220	16.83	0.00	0	
R213	On	04/11/2021	11.11	Call			6,931.43000	6.93143	7,398,260	16.42	0.00	0	
R213	On	04/11/2021	11.11	Put			1,971.54000	1.97154	1,738,050	16.42	0.00	0	
R213	On	04/11/2021	11.09	Call			6,861.72000	6.86172	7,331,700	16.42	0.00	0	
R213	On	04/11/2021	11.09	Put			1,997.76000	1.99776	1,767,420	16.42	0.00	0	
R213	On	04/11/2021	11.10	Call			6,896.44000	6.89644	7,364,950	16.42	0.00	0	
R213	On	04/11/2021	11.10	Put			1,984.50000	1.98450	1,752,690	16.42	0.00	0	
R213	On	03/02/2022	10.15	Call			3,565.11000	3.56511	3,764,130	12.85	0.00	0	
R213	On	03/02/2022	10.15	Put			4,529.60000	4.52960	4,020,460	12.85	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,347.05000	2.34705	2,431,420	12.45	0.00	0	
R213	On	03/02/2022	9.58	Put			6,295.27000	6.29527	5,671,480	12.45	0.00	0	20
R213	On	03/02/2022	8.63	Put			10,298.43000	10.29843	9,546,040	12.21	0.00	0	
R213	On	03/02/2022	9.97	Call			3,138.86000	3.13886	3,312,000	12.73	0.00	0	
R213	On	03/02/2022	9.97	Put			5,030.71000	5.03071	4,495,690	12.73	0.00	0	
R213	On	03/02/2022	9.98	Call			3,161.87000	3.16187	3,336,110	12.74	0.00	0	
R213	On	03/02/2022	9.98	Put			5,001.85000	5.00185	4,467,930	12.74	0.00	0	
R213	On	03/02/2022	9.96	Call			3,115.94000	3.11594	3,287,660	12.72	0.00	0	
R213	On	03/02/2022	8.80	Call			1,237.63000	1.23763	1,198,550	12.21	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			4,268.94000	4.26894	3,774,520	12.92	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,677.52000	2.67752	2,821,820	12.59	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			5,668.55000	5.66855	5,104,690	12.59	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			9,499.93000	9.49993	8,752,690	12.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			5,059.71000	5.05971	4,523,270	12.72	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			1,058.78000	1.05878	1,014,550	12.21	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			3,813.84000	3.81384	4,027,580	12.92	0.00	0	
Total R213 Option												0.00	0	90
Total For R213												0.00	0	10,620
R214	On	06/05/2021	Bond Future			10.76236	66.61455	10.83500	66.19227		25.02	0.00	0	15,540
R214	On	05/08/2021	Bond Future			10.94927	67.30674	11.02467	66.88032		23.25	0.00	0	
R214	On	04/11/2021	Bond Future			11.12796	64.78740	11.20613	64.35650		22.63	0.00	0	
R214	On	03/02/2022	Bond Future			11.31980	65.52702	11.40103	65.09136		19.13	0.00	0	
Total R214 Future												0.00	0	15,540
R214	On	06/05/2021	Bond Future	12.26	Call			7,546.77000	7.54677	7,935,790	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			72.80000	0.07280	39,540	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			7,592.11000	7.59211	7,981,930	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			70.70000	0.07070	38,240	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			7,501.41000	7.50141	7,889,620	27.01	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			74.95000	0.07495	40,880	27.01	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			6,721.67000	6.72167	7,050,660	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			1,539.92000	1.53992	1,442,490	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			6,758.40000	6.75840	7,085,620	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			1,527.57000	1.52757	1,428,370	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			6,795.17000	6.79517	7,120,640	25.06	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			1,515.32000	1.51532	1,414,370	25.06	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			2,022.34000	2.02234	1,820,880	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			8,364.72000	8.36472	8,598,480	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			2,045.85000	2.04585	1,848,710	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			8,399.23000	8.39923	8,630,740	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			2,034.13000	2.03413	1,834,740	24.30	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			8,433.60000	8.43360	8,663,040	24.30	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			4,630.85000	4.63085	4,691,110	19.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			4,583.03000	4.58303	4,207,630	19.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			4,576.42000	4.57642	4,635,100	19.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			4,635.29000	4.63529	4,258,310	19.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			4,603.49000	4.60349	4,663,070	19.03	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			4,608.98000	4.60898	4,232,900	19.03	0.00	0	
Total R214 Option												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										0.00	0	15,54
Total for Bond										787,204,897.70	8,589	1,223,53
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 06/05/2021 GOVI			763.74900	763.74900	758.95500	758.95500			0.00	0	9€
GOVI On 05/08/2021 GOVI			771.59900	771.59900	766.76000	766.76000			0.00	0	
GOVI On 04/11/2021 GOVI			780.37000	780.37000	775.48000	775.48000			0.00	0	
GOVI On 03/02/2022 GOVI			789.27100	789.27100	784.32600	784.32600			0.00	0	
Total GOVI Future									0.00	0	9€
GOVI On 06/05/2021 GOVI	678.68	Call			802,750.00000	80.27500	850,690,000		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			802,650.00000	80.26500	850,590,000		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			802,850.00000	80.28500	850,790,000		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			476,300.00000	47.63000	524,690,000		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			476,200.00000	47.62000	524,590,000		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			476,100.00000	47.61000	524,490,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			470,700.00000	47.07000	519,600,000		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			470,600.00000	47.06000	519,500,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			470,800.00000	47.08000	519,700,000		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			84,240.00000	8.42400	34,790,000		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			84,340.00000	8.43400	34,890,000		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			84,140.00000	8.41400	34,690,000		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GOVI										0.00	0	98
Total for GOVI										0.00	0	98
AL37 On 06/05/2021 Index Future			785.25800	785.25800	781.71700	781.71700				0.00	0	
AL37 On 05/08/2021 Index Future			793.32900	793.32900	789.75500	789.75500				0.00	0	
AL37 On 04/11/2021 Index Future			802.34800	802.34800	798.73700	798.73700				0.00	0	
AL37 On 03/02/2022 Index Future			811.49800	811.49800	807.84800	807.84800				0.00	0	
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 06/05/2021 Index Future			875.37500	875.37500	868.72700	868.72700				0.00	0	
AL7T On 05/08/2021 Index Future			884.37300	884.37300	877.65900	877.65900				0.00	0	
AL7T On 04/11/2021 Index Future			894.42600	894.42600	887.64100	887.64100				0.00	0	
AL7T On 03/02/2022 Index Future			904.62700	904.62700	897.76600	897.76600				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 06/05/2021 Index Future			773.16300	773.16300	768.31800	768.31800				0.00	0	25
ALBI On 05/08/2021 Index Future			781.11000	781.11000	776.21900	776.21900				0.00	0	
ALBI On 04/11/2021 Index Future			789.98900	789.98900	785.04700	785.04700				0.00	0	
ALBI On 03/02/2022 Index Future			798.99900	798.99900	794.00200	794.00200				0.00	0	
Total ALBI Future										0.00	0	25
Total For ALBI										0.00	0	25
IGOV On 06/05/2021 Index Future			286.58600	286.58600	285.58200	285.58200				0.00	0	85
IGOV On 05/08/2021 Index Future			289.60300	289.60300	288.59000	288.59000				0.00	0	
IGOV On 04/11/2021 Index Future			292.96600	292.96600	291.94200	291.94200				0.00	0	
IGOV On 03/02/2022 Index Future			296.37600	296.37600	295.34100	295.34100				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 f On 21/04/2021 Jibar Future			3.67500	96.32500	3.65500	96.34500				0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.69000	96.31000	3.69000	96.31000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.71500	96.28500	3.70500	96.29500				0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.74000	96.26000	3.73000	96.27000				0.00	0	
JIBAR f On 18/08/2021 Jibar Future			3.77000	96.23000	3.78000	96.22000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.79500	96.20500	3.81500	96.18500				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			4.00000	96.00000	4.04000	95.96000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.14500	95.85500	4.17500	95.82500				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.53000	95.47000	4.60000	95.40000				0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.67500	95.32500	4.72000	95.28000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.03500	94.96500	5.09500	94.90500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 15/03/2023 Jibar Future			5.16000	94.84000	5.20500	94.79500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.71000	90.71000				0.00	0	
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										787,204,897.70	8,589	1,256,24
AA06 On 15/04/2021 Spot Bond					0.00000	0.00000				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			5.90500	99.91917	5.90500	99.93533				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.41500	306.14542	3.41500	306.08223				0.00	0	177,000,00
Total ABCPI3 SPOT										0.00	0	177,000,00
Total For ABCPI3										0.00	0	177,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.50594				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.87945				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.91563	9.65000	102.88898				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.79228				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.51936				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.36317				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.92271				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.91554				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.45601				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.86803				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.93844				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.05588				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.62159				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.84660				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.38289				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.50285				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.47787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.82725				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.34844				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.33214				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.26145				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.45662				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.83194				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.85533				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.95070				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.68661				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.96318				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.20644				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.45648				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.01530				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.01717				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.01857				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.37701				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.66308				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.69615				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.27370				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.28127				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.34934				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.29914				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.93325				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.35127				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.23114				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.81643				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.50000	3.50000	3.50000	146.91673				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	85.96336	100.00000	85.79501				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.78000	6.78000	6.78000	139.67796				0.00	0	44,272,40
Total ABKI04 SPOT										0.00	0	44,272,40
Total For ABKI04										0.00	0	44,272,40
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.12376	100.00000	19.07951				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 04/04/2026 Spot Bond					0.00000	100.39115				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.76000	215.80498	2.76000	215.79682				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.38000	2.38000	2.38000	149.99404				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.74000	3.74000	3.74000	193.90310				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	223.35601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.63000	6.63000	6.63000	102.97452			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.33000	7.33000	7.33000	117.91134			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.13000	108.84728	5.13000	108.83205			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.16000	111.11944	5.16000	111.10380			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.89500	118.07798	6.89500	118.05587			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.10500	117.36610	8.10500	117.34034			0.00	0	1,500,000,00
Total ABS17 SPOT									0.00	0	1,500,000,00
Total For ABS17									0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.60000	110.17729	5.60000	110.16075			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.58500	106.23826	7.58500	106.21677		2,503,050,000,000.00	330,000,000	330,000,00	
Total ABS7 SPOT								2,503,050,000,000.00	330,000,000	330,000,00	
Total For ABS7								2,503,050,000,000.00	330,000,000	330,000,00	
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.76240	100.00000	10.73871			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.79500	318.36332	1.79500	318.31160			0.00	0	70,000,00
Total ABSI2 SPOT									0.00	0	70,000,00
Total For ABSI2									0.00	0	70,000,00
ABSI4 On 31/01/2022 Spot Bond			0.90000	171.22536	0.90000	171.20167			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABX01 On 10/07/2024 Spot Bond			10.20500	10.20500	10.20500	104.90685				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.48146				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.46684				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.44879				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.45101				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.01313				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.46563				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.46563				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.47810				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.47810				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	160.36106				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	162.90962				0.00	0	
Total ACL204 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.44222				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.43927				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.42828				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.84209				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.81516				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.04227				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.07053				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.87567				0.00	0	448,000,00
Total AGL01 SPOT										0.00	0	448,000,00
Total For AGL01										0.00	0	448,000,00
AGL02 On 11/04/2024 Spot Bond					0.00000	99.92934				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.02208				0.00	0	600,000,00
Total AGL03 SPOT										0.00	0	600,000,00
Total For AGL03										0.00	0	600,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.41247				0.00	81,000,000	27,000,00
Total AGT01 SPOT										0.00	81,000,000	27,000,00
Total For AGT01										0.00	81,000,000	27,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.64500				0.00	126,000,000	42,000,00

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 AGT02 SPOT										0.00	126,000,000	42,000,000
Total For AGT02										0.00	126,000,000	42,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	101.49296				0.00	0	385,000,000
Total AGT03 SPOT										0.00	0	385,000,000
Total For AGT03										0.00	0	385,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	102.78079				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.00004				0.00	0	3,820,000,000
Total AHF3A6 SPOT										0.00	0	3,820,000,000
Total For AHF3A6										0.00	0	3,820,000,000
AHF3B On 18/04/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.00017				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.00019				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A On 21/08/2021 Spot Bond					0.00000	100.92994				0.00	0	1,530,000,00
Total AHF5A1 SPOT										0.00	0	1,530,000,00
Total For AHF5A1										0.00	0	1,530,000,00
AHF5A On 21/08/2023 Spot Bond					0.00000	100.82848				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.32000	109.15654	6.32000	109.13778				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.87429				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.93535				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.77939				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.04826				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.27974				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.87422				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.93527				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.36198				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.81317				0.00	0	
Total AHF7A1 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 AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.90477				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.96580				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.48373				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.02000	108.35067	7.02000	114.15797				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.32000	111.76752	6.32000	111.74832				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.66000	94.73351	11.66000	94.70386				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.01000	170.25085	6.01000	173.78011				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.01820				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.28621				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.61829				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.83229				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.10382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.75050				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.99035				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.36262				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.54337				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.97564				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.72000	238.60502	4.72000	238.54737				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.73500	215.54115	4.73500	215.48898				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.88000	169.93867	1.88000	169.91060				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	99.05616				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	101.18047				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN147 On 04/05/2021 Spot Bond					0.00000	101.19141				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN149 On 31/01/2022 Spot Bond			1.92500	169.87997	1.92500	169.85171				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN150 On 31/05/2021 Spot Bond					0.00000	56.12516				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN152 On 02/06/2021 Spot Bond					0.00000	100.78936				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN154 On 31/03/2028 Spot Bond			4.63000	183.49302	4.63000	183.44926				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN156 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	
ASN157 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN159 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	
ASN160 On 08/08/2021 Spot Bond					0.00000	101.12995				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN161 On 19/08/2021 Spot Bond					0.00000	100.92042				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN163 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	
ASN164 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 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 ASN164									0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.55327			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	100.51621			0.00	0	
Total ASN181 SPOT									0.00	0	
Total For ASN181									0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.33173			0.00	0	
Total ASN194 SPOT									0.00	0	
Total For ASN194									0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.85000	107.31368	4.85000	107.28729			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.40486			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.41087			0.00	0	
Total ASN203 SPOT									0.00	0	
Total For ASN203									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.44522			0.00	0	
Total ASN204 SPOT									0.00	0	
Total For ASN204									0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.05665			0.00	0	
Total ASN208 SPOT									0.00	0	
Total For ASN208									0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.19581			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.76598				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.69919				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.51476				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.40265				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.97345				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.89253				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.87124				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.57589				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.40299				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.43782				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.55857				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31 On 31/03/2029 Spot Bond			4.08500	4.08500	4.08500	103.20450				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.89500	4.89500	4.89500	94.63696				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.41492				0.00	0	500,000,00
Total ASN327 SPOT										0.00	0	500,000,00
Total For ASN327										0.00	0	500,000,00
ASN32 On 20/06/2024 Spot Bond					0.00000	100.47293				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.09330				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.41800				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.96000	105.79162	4.96000	105.76529				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.44511				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.40481				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.42354				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.42680				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.42680				0.00	0	
Total ASN358 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 ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.76584				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.51098				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.41870				0.00	0	500,000,00
Total ASN373 SPOT										0.00	0	500,000,00
Total For ASN373										0.00	0	500,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.43409				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	99.85430				0.00	0	200,000,00
Total ASN381 SPOT										0.00	0	200,000,00
Total For ASN381										0.00	0	200,000,00
ASN38: On 15/03/2022 Spot Bond					0.00000	100.54380				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.54380				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.50445				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.42237				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.79778				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.50672				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.41944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.49265				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.67243				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.51186				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.45921				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.45921				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	100.39349				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.40584				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.52927				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.40241				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.18314				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 17/07/2023 Spot Bond					0.00000	100.03860				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.03900				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	101.32678				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	100.52672				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	101.99793				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	101.45314				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.87385				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.85014				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	100.50336				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47(On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	101.26968				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.93745				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.43245				0.00	0	
Total ASN479 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 ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.51467				0.00	0	500,000,00
Total ASN480 SPOT										0.00	0	500,000,00
Total For ASN480										0.00	0	500,000,00
ASN48 On 25/05/2021 Spot Bond					0.00000	100.69223				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	101.07100				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	101.41716				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.43098				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	100.62080				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49 On 07/09/2021 Spot Bond					0.00000	100.60002				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49 On 30/09/2021 Spot Bond					0.00000	100.25386				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49 On 08/09/2021 Spot Bond					0.00000	100.51956				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.47735				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.47735				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.42003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	102.94473	9.00000	102.93425				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	102.67826	8.18000	102.66690				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	102.73678	8.36000	102.72559				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	102.73678	8.36000	102.72559				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	101.96104	9.10000	101.93598				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	102.37496	11.05000	102.34455				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	102.36438	11.00000	102.33410				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 13/05/2021 Spot Bond					0.00000	100.75418				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	102.25843	10.50000	102.22954				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	102.25843	10.50000	102.22954				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.22961				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	101.17492				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.93688				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.27964	10.60000	102.25046				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.26468	10.47000	102.22325				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.23594	10.55000	102.20658				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.14060				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.90942				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.92902				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.92902				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.85746				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56: On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.76652				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.79014				0.00	0	
Total ASN567 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 ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.89185				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.86904				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.75822				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.73115				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.74468				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.74468				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.54847				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.40483				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.53897				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.57477				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.72914				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.57578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	100.63383				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.70059				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.28011				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN592 On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	100.24336				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN593 On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.23055				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN594 On 31/01/2022 Spot Bond			9.22000	100.54541	9.22000	101.96118				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.14507				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total ASN597 SPOT										0.00	0	5,000,000.00
Total For ASN597										0.00	0	5,000,000.00
ASN597 On 16/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000	50,000,000,000
Total ASN598 SPOT										10,000,000,000,000.00	50,000,000,000	50,000,000,000
Total For ASN598										10,000,000,000,000.00	50,000,000,000	50,000,000,000
BAW21 On 24/03/2022 Spot Bond			5.72000	103.85614	5.72000	103.84022				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			9.30000	100.66448	9.30000	100.63961				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	101.59113				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.04434				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.84369				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.87780				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.28027				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.35500	99.65212	6.35500	99.63509				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.95831				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.82096				0.00	0	500,000,00
Total BAW35 SPOT										0.00	0	500,000,00
Total For BAW35										0.00	0	500,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.98867				0.00	1,000,000,000	1,100,000,00
Total BAW36 SPOT										0.00	1,000,000,000	1,100,000,00
Total For BAW36										0.00	1,000,000,000	1,100,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.29969				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.43105				0.00	0	
Total BAYA64 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 BAYA64										0.00	0	
BAYA64 On 31/03/2023 Spot Bond			8.52000	8.52000	8.52000	105.28836				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.53882				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.81500	10.81500	10.81500	105.74394				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.39522				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.39708				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.38144				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.38157				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.38763				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.71033				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.44389				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.44094				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.45673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.44337				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.45613				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.43032				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.45597				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.43109				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.45624				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	100,000,00
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.44348				0.00	0	
Total BAYA88 SPOT										0.00	0	100,000,00
Total For BAYA88										0.00	0	100,000,00
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.50791				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.51980				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.51980				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.51980				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.53284				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	100.52046				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.85439				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.54610				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	101.01339				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.76000	7.76000	7.76000	101.93772				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.15554				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.13972				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.26252				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.67957				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.32000	107.27172	7.32000	107.25076				0.00	0	
Total BGL07 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 BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.93860				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.63982				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.22000	105.90078	7.22000	105.87990				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.07425				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.32000	103.67983	6.32000	103.66225				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.93239				0.00	400,000,000	400,000,000
Total BGL14 SPOT										0.00	400,000,000	400,000,000
Total For BGL14										0.00	400,000,000	400,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	102.67890				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.09501				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.38587				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.96746				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.77395				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.95900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.82676				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.92299				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.14135				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.06000	112.43462	6.06000	112.41608				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.51092				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.75025				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.55296				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	99.94769				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.40626				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.12235				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.73900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.92000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.31600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.83901				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.97373				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.34294				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.80835				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.98451				0.00	1,000,000,000	1,000,000,000
Total BPPF20 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BPPF20										0.00	1,000,000,000	1,000,000,000
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.52757				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.04265				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	101.04309				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	101.12511				0.00	0	
Total BPPF25 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 BPPF25										0.00	0	
BPPF21 On 12/10/2021 Spot Bond					0.00000	100.09348				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF21 On 12/10/2023 Spot Bond					0.00000	100.10068				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF21 On 03/11/2021 Spot Bond					0.00000	100.99590				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF21 On 03/11/2022 Spot Bond					0.00000	101.04305				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF31 On 03/11/2023 Spot Bond					0.00000	101.08406				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.11464				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.33832				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.92000	105.32784	4.92000	105.31367			132,840,000,000.00	27,000,000	9,000,000	
Total CBL26 SPOT									132,840,000,000.00	27,000,000	9,000,000	
Total For CBL26									132,840,000,000.00	27,000,000	9,000,000	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.86195			0.00	0	100,000,000	
Total CBL28 SPOT									0.00	0	100,000,000	
Total For CBL28									0.00	0	100,000,000	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.89777			0.00	0	0	
Total CBL29 SPOT									0.00	0	0	
Total For CBL29									0.00	0	0	
CCT01 On 23/06/2023 Spot Bond			7.25500	114.57210	7.25500	114.54967			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 CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.50500	115.42257	7.50500	115.39921				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.13500	111.01758	8.13500	110.99353				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.55500	105.42554	9.55500	104.12739				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.67841				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.46238				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.51169				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.02600				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.09902				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.91726				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.91169				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	102.97289				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN193 On 29/08/2021 Spot Bond			3.14000	160.14401	3.14000	160.03246				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.85000	1.85000	1.85000	160.26624				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.42512	4.77000	106.79400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.34400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.02441				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.09000	109.84761	7.09000	109.82681				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.87239	8.70700	118.86900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.47176				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	99.88894				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.15449				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.82042	10.98000	99.79142				0.00	0	
Total CLN379 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	112.18800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	117.71360	6.50000	113.77900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.89400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.43780				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.01602				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.00742				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44 On 24/05/2021 Spot Bond			5.81500	105.10318	5.81500	105.08653				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 On 31/01/2022 Spot Bond			1.85000	169.97783	1.85000	169.94990				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.08000	136.22208	5.08000	136.18775				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.52000	134.11607	5.52000	134.08068				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	102.07600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	100.99266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.02240				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.12936				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.52000	104.04783	6.52000	104.02970				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.96292				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.47753				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.75831				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN470 On 19/11/2022 Spot Bond					0.00000	101.09375				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	98.04600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	68.25223	100.00000	68.09950				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	
CLN480 On 20/05/2021 Spot Bond					0.00000	101.04348				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48: On 20/05/2021 Spot Bond					0.00000	101.03529				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48: On 02/12/2021 Spot Bond					0.00000	101.20230				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48: On 02/12/2021 Spot Bond			6.01500	105.85561	6.01500	105.83837				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48: On 23/06/2021 Spot Bond			10.16000	104.91438	10.16000	105.74400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48: On 28/07/2022 Spot Bond			6.32000	105.46627	6.32000	105.44815				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond					0.00000	100.75558				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.51036				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.82601				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			6.72000	111.23059	6.72000	111.21062				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.95504				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49: On 20/05/2021 Spot Bond					0.00000	100.88960				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	100.11588				0.00	0	
Total CLN501 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 CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.12241				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.48290				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.61520				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.75322				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.64696				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.58156				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.95540	9.96000	100.92874				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	99.73202	10.01000	104.69551				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.90733				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.90065	9.60000	103.51214				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.59758				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.74890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.98185				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	101.03185	9.20000	101.00716				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	99.90158				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.36817				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.36722				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.82381				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.20272				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.59758				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.47449				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.98500	107.33353	8.98500	107.30747				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	98.71933				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.89834				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	133.71400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.77930				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	100.00008				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.45500	108.19783	8.45500	108.17309				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.50500	105.73908	8.50500	105.71515				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.59500	110.25474	8.59500	110.22912				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	300.28432				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.04385				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.01895				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.86526				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.00011				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	119.88300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.07996				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	104.27696	10.19000	104.31304				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.45500	110.79441	8.45500	110.76907				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.10895				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.80549				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.21616				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.73650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.01594				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	101.10567				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.16348				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.68500	109.16462	8.68500	109.13899				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.07301				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.20944				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	101.02142				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.55800				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.51830				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.99985				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.22180				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	101.05897				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.73261				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN58 On 16/09/2025 Spot Bond					0.00000	100.64124				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.71253				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	103.07755				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.64041				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.50602				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.50800				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	100.62927				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.41615				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.50000	141.22177	3.50000	113.50050				0.00	0	
Total CLN592 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 CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.85056				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.32155				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.85056				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	103.67830				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.20949				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.58384				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.50800				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.50800				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.73200				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	101.74101				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.03586				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.96503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.04632				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.86662				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	104.39841	9.32000	104.37229				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	99.94483				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.47460				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.65695				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.83615				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.73252				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.36356				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	96.22600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.09172				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.50006				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.71251				0.00	0	500,000,00
Total CLN619 SPOT										0.00	0	500,000,00
Total For CLN619										0.00	0	500,000,00
CLN620 On 28/10/2024 Spot Bond					0.00000	101.17286				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.16849				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	101.07985				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	91.35500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.31408				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.34000	106.47276	6.34000	106.45440				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.05864				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.69430				0.00	0	
Total CLN627 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 CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.13500	62.16658	12.13500	83.15611				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.80083				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.15500	102.76293	9.15500	102.73753				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.05381				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.81443				0.00	0	200,000,00
Total CLN632 SPOT										0.00	0	200,000,00
Total For CLN632										0.00	0	200,000,00
CLN632 On 09/10/2034 Spot Bond					0.00000	100.20158				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.05567				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.60653				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.82837				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.04899				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.18797				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.93800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.14541				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.83295				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.49842				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.24190				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.49929				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.04899				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.75243				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.04899				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.83980				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.04899				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.88400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.52929				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.12862				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.17137				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.47078				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	98.82500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	96.52100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	108.94600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	130.21100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.11957				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.25005				0.00	0	
Total CLN666 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 CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.26104				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	107.58407				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.36844				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.80360				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.16147				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.62772				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.31350	139.98347	4.31350	113.65562				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.31350	139.98347	4.31350	113.65635				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.75783				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.18557				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.24980				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.27132				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.43774				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.11577				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.20644				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.60552				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.41874				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.43047				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.04411				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.49709				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.51089				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.51064				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.44872				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69 On 01/07/2021 Spot Bond					0.00000	100.35344				0.00	0	530,000,00
Total CLN691 SPOT										0.00	0	530,000,00
Total For CLN691										0.00	0	530,000,00
CLN69 On 21/06/2023 Spot Bond					0.00000	100.44878				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.28327				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.77165				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN69 On 07/07/2021 Spot Bond					0.00000	100.22174				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN69 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.44070				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.96011				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.39049				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.25410				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.68188				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.91546				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.86294				0.00	0	
Total CLN702 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 CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.25301				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.55800				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	85.54463				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	86.92142				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.28191				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.59048				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.43830				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.96919				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.21838				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.53757				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.88381				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.44122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.44122				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.44122				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.98408				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.36080				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.53220				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.95744				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.28736				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.66300				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.01458				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.40537				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.40537				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	100.40537				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.41269				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.41269				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.41269				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	83.57808				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.64526				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.30227				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.54280				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.16318				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.22395				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.18602				0.00	0	
Total CLN737 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 CLN737									0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.19426			0.00	0	
Total CLN738 SPOT									0.00	0	
Total For CLN738									0.00	0	
CLN738 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,000,000,000,000.00	400,000,000	5,000,000,000	
Total CLN739 SPOT								10,000,000,000,000.00	400,000,000	5,000,000,000	
Total For CLN739								10,000,000,000,000.00	400,000,000	5,000,000,000	
CLN81 On 18/04/2028 Spot Bond			7.76000	101.95892	7.76000	101.93772		0.00	0		
Total CLN81 SPOT								0.00	0		
Total For CLN81								0.00	0		
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.98024		0.00	0		
Total CLNF16 SPOT								0.00	0		
Total For CLNF16								0.00	0		
COJ05 On 05/06/2023 Spot Bond			7.72000	113.18085	7.72000	113.15730		0.00	0	13,000,000,000	
Total COJ05 SPOT								0.00	0	13,000,000,000	
Total For COJ05								0.00	0	13,000,000,000	
COJ08 On 22/06/2026 Spot Bond			9.60500	111.12010	9.60500	111.09147		0.00	0		
Total COJ08 SPOT								0.00	0		
Total For COJ08								0.00	0		
COJG0 On 09/06/2024 Spot Bond			6.50000	113.96975	6.50000	113.94972		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			7.15500	103.92262	7.15500	103.90266		0.00	0		
Total COT01 SPOT								0.00	0		
Total For COT01								0.00	0		
COT02 On 03/04/2028 Spot Bond			10.01500	101.37429	10.01500	101.34722		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			10.10500	100.29114	10.10500	100.26398		0.00	0	8,200,000,000	
Total COT03 SPOT								0.00	0	8,200,000,000	
Total For COT03								0.00	0	8,200,000,000	
CPV01 On 30/06/2029 Spot Bond			9.52000	9.52000	9.52000	108.63297		0.00	0		
Total CPV01 SPOT								0.00	0		
Total For CPV01								0.00	0		
CS003 On 12/08/2021 Spot Bond					0.00000	100.87444		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.44872				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.43303				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.16395				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.78515				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.46095				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.63803				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.45165				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.34875				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.65454				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.02034				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.81469				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond					0.00000	101.82162			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.85500	8.85500	8.85500	109.13238			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.33318			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.88193			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.27000	103.46637	6.27000	103.44877			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.63500	107.20733	6.63500	107.18800		521,528,251,000.00	78,602,600	358,880,500	
Total DV23 SPOT								521,528,251,000.00	78,602,600	358,880,500	
Total For DV23								521,528,251,000.00	78,602,600	358,880,500	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.20953	100.00000	31.13970		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	31.20953	100.00000	31.13970		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			6.19000	110.58043	6.19000	110.56181		0.00	0		
Total DV24 SPOT								0.00	0		
Total For DV24								0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	101.60730	9.69000	101.58075		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	101.60730	9.69000	101.58075		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.65000	93.84663	11.65000	93.81727		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	101.67422	10.10000	101.64654		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	101.67422	10.10000	101.64654		0.00	0		
Total DV29/R213 SPOT								0.00	0		
Total For DV29/R213								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF21 On 29/11/2021 Spot Bond					0.00000	100.73525				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.05721				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.99835				0.00	650,000,000	650,000,000
Total DVF22B SPOT										0.00	650,000,000	650,000,000
Total For DVF22B										0.00	650,000,000	650,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.10975				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.33684				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.86259				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.13989				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.62374				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.63245				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.15208				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.14964				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	101.03810				0.00	0	
Total DVFB27 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 DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	96.16057				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	101.09906				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.94298				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	100.98869				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.51000	105.40848	4.51000	105.39563				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.72500	104.44965	5.72500	104.43362				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.63000	109.61590	6.63000	109.59648				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.98000	106.63500	4.98000	106.60866				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.85000	95.14237	4.85000	95.11898				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I2038 On 31/01/2037 Spot Bond			2.25000	132.70859	2.25000	132.68532				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.93000	142.85972	3.90000	143.09624				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.91300	129.09467	3.91300	129.06621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.95500	125.07487	3.95500	125.04716				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.62000	110.08424	4.62000	110.05793				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.82000	97.11771	4.82000	97.09392				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	132.70859	2.25000	132.68532				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	150.20973				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	147.81118				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 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	113.99179				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	113.03371				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN008 On 17/06/2021 Spot Bond					0.00000	113.33776				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	111.63305				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	103.69262				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	105.07792				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.83311				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.17500	106.90368	9.17500	106.87719				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			11.25000	11.25000	11.25000	98.15850				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.60000	11.60000	11.60000	97.14970				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.25500	106.67889	9.25500	105.12256				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.25500	9.25500	9.25500	106.12389				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.73500	11.73500	11.73500	80.09824				0.00	0	
Total EMM07P 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 EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.71000	10.71000	10.71000	103.40407				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.73500	11.73500	11.73500	97.96825				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.77149				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.71899				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.59409				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.61122				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.53438				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.56141				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.01313				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.76302				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.00325				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC47 On 12/03/2022 Spot Bond					0.00000	100.55214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	100.67708				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.69621				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.04063				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.63270				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	101.16456				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.90956				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.86791				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.97613				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.87623				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.91784				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.85463				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
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Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7												

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.83461				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.95944				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.99000	108.95318	5.99000	108.93541				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.31770	10.00000	102.29012				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.32500	98.48341	8.32500	98.46147			3,151,428,750,000.00	378,550,000	3,113,032,800	
Total ES26 SPOT									3,151,428,750,000.00	378,550,000	3,113,032,800	
Total For ES26									3,151,428,750,000.00	378,550,000	3,113,032,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.37940	7.85000	100.35829				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.34500	75.45036	11.44500	74.89462			24,872,966,327,000.00	2,192,416,600	3,811,055,500	
Total ES33 SPOT									24,872,966,327,000.00	2,192,416,600	3,811,055,500	
Total For ES33									24,872,966,327,000.00	2,192,416,600	3,811,055,500	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.72288	7.50000	100.70273				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.86000	74.07248	11.86000	74.04904			5,215,119,524,000.00	439,723,400	5,694,390,200	
Total ES42 SPOT									5,215,119,524,000.00	439,723,400	5,694,390,200	
Total For ES42									5,215,119,524,000.00	439,723,400	5,694,390,200	
ES42/R On 25/04/2042 Spot Bond			8.50000	99.88572	8.50000	99.86288				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	99.98695				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.63127				0.00	0	
Total EXX04 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 EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.61048				0.00	0	100,000,00
Total EXX05 SPOT										0.00	0	100,000,00
Total For EXX05										0.00	0	100,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.44509				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.30793				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.82835				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.92186				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.96478				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.85694				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.32482				0.00	0	100,000,00
Total FIFB19 SPOT										0.00	0	100,000,00
Total For FIFB19										0.00	0	100,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.82371				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.90785				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.22000	5.22000	5.22000	104.34341				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.75030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
FRB20 On 15/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.50799				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.26336				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.48821				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.25788				0.00	30,000,000	10,000,000
Total FRB24 SPOT										0.00	30,000,000	10,000,000
Total For FRB24										0.00	30,000,000	10,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.97550				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.82132				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.95500	108.82797	8.95500	108.80178				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.09940				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.90500	171.21875	0.90500	171.19505				0.00	0	2,435,000,000
Total FRBI22 SPOT										0.00	0	2,435,000,000
Total For FRBI22										0.00	0	2,435,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI23 On 07/12/2023 Spot Bond			2.25500	314.83277	2.25500	314.77767				0.00	0	184,200,00
Total FRBI23 SPOT										0.00	0	184,200,00
Total For FRBI23										0.00	0	184,200,00
FRBI25 On 31/01/2025 Spot Bond			2.34500	2.34500	2.34500	150.18340				0.00	0	55,000,00
Total FRBI25 SPOT										0.00	0	55,000,00
Total For FRBI25										0.00	0	55,000,00
FRBI28 On 31/03/2028 Spot Bond			3.69000	194.55171	3.69000	194.51020				0.00	0	520,000,00
Total FRBI28 SPOT										0.00	0	520,000,00
Total For FRBI28										0.00	0	520,000,00
FRBI29 On 31/03/2029 Spot Bond			4.03000	4.03000	4.03000	103.61464				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	213.70543				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.73000	82.12071	5.73000	82.09872				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.17000	91.46322	5.17000	91.43997				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.24000	6.24000	6.24000	80.68884				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.32000	6.32000	6.32000	79.89415				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 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	
FRC169 On 31/01/2025 Spot Bond			3.68000	3.68000	3.68000	143.15298				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 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 FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	96.43494				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.96000	169.83434	1.96000	169.80592				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.82000	168.71943	2.82000	168.68724				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.22215				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.55362				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	101.74774				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.83675				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.17385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.26423				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.06398				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.83607				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.48543				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	109.97975				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.38150				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.47648				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.06364				0.00	0	270,000,00
Total FRC286 SPOT										0.00	0	270,000,00
Total For FRC286										0.00	0	270,000,00
FRC28: On 20/12/2022 Spot Bond					0.00000	100.42463				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.63109				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29 On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.98169				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.99888				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.55850				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	103.11154				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.68566				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.98152				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.28204				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.73334				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.70520				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.41580				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.47655				0.00	0	
Total FRC310 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 FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.52195				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	98.22569				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.59400				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.28173				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	98.09450				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.52180				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.53359				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.48152				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.19534				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.83516				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.27915				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.76279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.00727				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.05345				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.89674				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	107.98481				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.99778				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.64328				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.20960				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.40007				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.61537				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.82130				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.43410				0.00	0	500,000.00
Total FRC343 SPOT										0.00	0	500,000.00
Total For FRC343										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
FRC34 On 15/10/2022 Spot Bond					0.00000	100.05774				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	101.08410				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.55959				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.54687				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.45038				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.37362				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	101.24248				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.88263				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.95351				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.39549				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.30452				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.39768				0.00	0	
Total FRC355 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 FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.36472				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.27934				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.85553				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.61456				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.91662				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.87197				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.29262				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.01794				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.15520				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.16280				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.60000	2.60000	2.60000	168.97226				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.54000	2.54000	2.54000	169.05013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.52000	2.52000	2.52000	169.07609				0.00	0	10,000,00
Total FRC71 SPOT										0.00	0	10,000,00
Total For FRC71										0.00	0	10,000,00
FRI33 On 28/02/2033 Spot Bond			4.39000	99.65595	4.39000	99.63287				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.75000	108.72025	4.75000	108.69382				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.29391				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.75531				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.39642				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.30258				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.94019				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.93861				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.92557				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.78577				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.78846				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.35800	4.35800	4.35800	95.17334				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.67000	4.67000	4.67000	109.83498				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.42453				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	99.95019				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.81000	107.87368	4.81000	107.84726				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.67000	216.91724	4.67000	216.86508				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.95000	105.92891	4.95000	105.90257				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	216.22864				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.23000	145.50854	3.23000	145.47917				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	124.81902	3.70500	124.79219				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.75000	108.72025	4.75000	108.69382				0.00	0	
Total FRS119 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 FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.82000	213.75767	4.82000	213.70543				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.87000	212.71691	4.87000	212.66467				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			2.76000	118.67184	2.76000	147.95579				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.90000	212.09543	4.90000	212.04314				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			4.95000	105.92891	4.95000	105.90257				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.44000	185.66938	4.44000	185.62602				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.70000	96.20282	5.70000	96.17696				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.33000	186.94279	4.33000	186.89968				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.39000	186.24698	4.39000	186.20374				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.41000	201.86099	5.41000	201.80848				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.65000	96.81658	5.65000	96.79070				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	105.90257				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.93000	106.20414	4.93000	106.17780				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.20000	188.46055	4.20000	188.41777				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.18000	206.40016	5.18000	206.34774				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.33000	186.94279	4.33000	186.89968				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.33000	186.94279	4.33000	186.89968				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.62000	183.60684	4.62000	183.56309				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.53000	143.95377	3.53000	143.92354				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.66000	170.22614	1.66000	170.19904				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.68000	182.92515	4.68000	182.88127				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.72000	182.47227	4.72000	182.42832				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.50000	144.10838	3.50000	144.07822				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS152 On 31/03/2028 Spot Bond			4.19500	188.51922	4.19500	188.47643				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.73000	4.73000	4.73000	182.31528				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	18.65400				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.98681				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.04041				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.04486				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.50367				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.35708				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	157.39160				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	174.98691				0.00	0	
Total FRS184 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 FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	148.74293				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	165.53030				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	44.27750				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.98598				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.13561				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.02804				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.80117				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 14/10/2025 Spot Bond					0.00000	100.02630				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.88003				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	125.76057				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 30/04/2025 Spot Bond					0.00000	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 FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 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	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.37546				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.37180				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.43410				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.11746				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	101.02617				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.49808				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	105.94803				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	106.86305				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	101.36394				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.89010				0.00	0	
Total FRS241 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 FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.03189				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	101.82274				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 20/12/2021 Spot Bond					0.00000	100.28736				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	99.99971				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.84324				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.74655				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.68044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.66646				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	100.01690				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.83166				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	100.60095				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.42361				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.05500	2.05500	2.05500	316.30808				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.79500	318.36332	1.79500	318.31160				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.79500	1.79500	1.79500	318.31160				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.90000	171.22536	0.90000	171.20167				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS51 On 31/01/2022 Spot Bond			0.90000	171.22536	0.90000	171.20167			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.11038			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.65000	101.84472	4.65000	101.82023			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.19000	73.72458	4.19000	110.51233			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	148.54248			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	147.05438			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.85500	2.85500	2.85500	310.24185			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.10000	5.10000	5.10000	105.69939			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.20500	118.46021	6.20500	118.44033			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.75500	113.18862	6.75500	113.16784			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.28500	110.30098	7.28500	110.27942		297,133,295,000.00		40,787,000	24,208,927,50
Total FRX26 SPOT								297,133,295,000.00		40,787,000	24,208,927,50
Total For FRX26								297,133,295,000.00		40,787,000	24,208,927,50
FRX27 On 07/03/2027 Spot Bond			7.39500	114.33730	7.39500	114.31474			0.00	0	
Total FRX27 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 Interc
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.76500	115.21899	7.76500	115.19474				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.88000	107.33092	8.88000	107.30516				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.33000	102.57785	9.33000	102.55201				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.41500	108.01215	9.41500	107.98501				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.96500	75.17707	10.96500	75.15514				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.64154				0.00	0	1,291,168,10
Total FS6A2 SPOT										0.00	0	1,291,168,10
Total For FS6A2										0.00	0	1,291,168,10
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.08653				0.00	0	2,700,000,00
Total FS6A3 SPOT										0.00	0	2,700,000,00
Total For FS6A3										0.00	0	2,700,000,00
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.77952				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.69852				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.74130				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.76727				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.77491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.88250				0.00	0	225,000,00
Total GBL04 SPOT										0.00	0	225,000,00
Total For GBL04										0.00	0	225,000,00
GBL05 On 07/11/2022 Spot Bond					0.00000	100.74116				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.71819				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.95724				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.75283				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.00796				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.87105				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.63000	111.88537	3.63000	111.86162				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.30028				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.01094				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.82138				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT16 On 17/10/2021 Spot Bond					0.00000	100.08225				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.20000	109.07372	6.20000	109.05554				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.70014				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.01201				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.90500	102.67470	8.90500	102.65025				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.03888				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.07717				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.49177				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.91550				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.44467				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.01960				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.52842				0.00	0	
Total GRT28 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 GRT28									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.55013			0.00	0	
Total GRT29 SPOT									0.00	0	
Total For GRT29									0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.21159			0.00	0	
Total GRT30 SPOT									0.00	0	
Total For GRT30									0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.68609			0.00	0	
Total GRT31 SPOT									0.00	0	
Total For GRT31									0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.99641			0.00	0	
Total GRT32 SPOT									0.00	0	
Total For GRT32									0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.24918			0.00	0	1,000,000,00
Total GRT33 SPOT									0.00	0	1,000,000,00
Total For GRT33									0.00	0	1,000,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	97.49596			0.00	0	
Total GRT34 SPOT									0.00	0	
Total For GRT34									0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.54164			0.00	0	
Total GRT36 SPOT									0.00	0	
Total For GRT36									0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.28116			0.00	0	
Total GRT38 SPOT									0.00	0	
Total For GRT38									0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.10769			0.00	0	
Total GRT39 SPOT									0.00	0	
Total For GRT39									0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.55298			0.00	0	
Total GRT40 SPOT									0.00	0	
Total For GRT40									0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.63130			0.00	0	1,200,000,00
Total GRT41 SPOT									0.00	0	1,200,000,00
Total For GRT41									0.00	0	1,200,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	100.81617			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.42445				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.40350				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.31130				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.29920				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.66251				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.74412				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.26849				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.69172				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.86483				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.50215				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.68460				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB10 On 17/03/2022 Spot Bond					0.00000	100.15632				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.79463				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.65731				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.61688				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.30022				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.28209				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.27698				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.39500	313.76802	2.39500	313.71191				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.74500	2.74500	2.74500	318.23917				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.21000	102.35457	10.21000	102.32641				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.72000	78.06965	4.72000	99.20941				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.54500	86.58476	11.54500	86.55793				0.00	0	52,850,000.00
Total HWAY34 SPOT										0.00	0	52,850,000.00

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 HWAY34										0.00	0	52,850,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.04267	100.00000	11.01796				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.58500	85.86655	11.58500	85.83985				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.04161	100.00000	11.01690				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	100.19526				0.00	30,000,000,000	15,000,000,00
Total HWF11 SPOT										0.00	30,000,000,000	15,000,000,00
Total For HWF11										0.00	30,000,000,000	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.01462				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.69280				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.09000	151.59741	2.08000	151.62624				100,366,205,720,000.00	48,022,108,000	348,012,210,60
Total I2025 SPOT										10,366,205,720,000.00	48,022,108,000	348,012,210,60
Total For I2025										10,366,205,720,000.00	48,022,108,000	348,012,210,60
I2029 On 31/03/2029 Spot Bond			3.16000	110.37282	3.16000	110.35084				4,088,664,592,000.00	1,293,881,200	172,676,200,00
Total I2029 SPOT										4,088,664,592,000.00	1,293,881,200	172,676,200,00
Total For I2029										4,088,664,592,000.00	1,293,881,200	172,676,200,00
I2033 On 28/02/2033 Spot Bond			3.89000	104.89926	3.89000	104.87637				171,571,038,406,000.00	44,105,665,400	166,593,660,80
Total I2033 SPOT										1,571,038,406,000.00	44,105,665,400	166,593,660,80
Total For I2033										1,571,038,406,000.00	44,105,665,400	166,593,660,80
I2038 On 31/01/2038 Spot Bond			4.08000	118.73511	4.05000	119.18196				203,649,910,704,000.00	49,914,193,800	373,583,534,90
Total I2038 SPOT										13,649,910,704,000.00	49,914,193,800	373,583,534,90
Total For I2038										13,649,910,704,000.00	49,914,193,800	373,583,534,90
I2046 On 31/03/2046 Spot Bond			4.21000	105.45228	4.21000	105.42831				189,922,414,204,000.00	45,112,212,400	536,704,401,60
Total I2046 SPOT										19,922,414,204,000.00	45,112,212,400	536,704,401,60
Total For I2046										19,922,414,204,000.00	45,112,212,400	536,704,401,60
I2050 On 31/12/2050 Spot Bond			4.10000	111.08609	4.17000	109.61051				366,804,120,360,000.00	89,464,419,600	281,975,400,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 SPOT										6,804,120,360,000.00	89,464,419,600	281,975,400,20
Total For I2050										6,804,120,360,000.00	89,464,419,600	281,975,400,20
IBL101 On 24/05/2022 Spot Bond			6.03500	6.03500	6.03500	106.82934				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.46441				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.51500	312.85898	2.51500	312.80199				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.75212				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.92865				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.78723				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.86507				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.35221				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.87843				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.09790				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.78014				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond					0.00000	100.08304				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.98299				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.74791				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.15746				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.83605				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.78267				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.64031				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.56833				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.74819				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.74434				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.42321				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.20793				0.00	0	
Total IBL147 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 IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.66185				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.69074				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.28437				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.76746				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.97759				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.97670				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	100.96059				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.99354				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.04590				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.07925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.08221				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.98000	0.98000	0.98000	171.09568				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.69000	110.78834	6.69000	110.76819				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.20928				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.30000	170.69824	1.30000	170.67276				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.11000	111.49770	5.11000	111.48217				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.91488				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.92000	104.73646	4.92000	104.72241				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	97.17316	100.00000	96.92778				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	100.85295				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.98912				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL98 On 03/10/2023 Spot Bond					0.00000	101.34543				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.15500	108.13461	8.15500	108.11074				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.15000	111.47110	10.15000	111.65878				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.67243				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.72500	113.08678	8.72500	113.06025				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.90687				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.86782				0.00	3,000,000,000	1,500,000,000
Total IDCG13 SPOT										0.00	3,000,000,000	1,500,000,000
Total For IDCG13										0.00	3,000,000,000	1,500,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.90193				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.75090				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.42371				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.03248				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.52525				0.00	0	
Total IDCG18 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 IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.98893				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.44719				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.86312				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	99.96035				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.52139				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.60500	106.60995	7.60500	106.58809				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.90781				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.23657				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.53506				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	99.93279				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.70792				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	100.88588				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.51483				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.41178				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.41910				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.15412				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.53455				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.07566				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.05426				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.01788				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.03650				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.37465				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond					0.00000	98.74107				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.27813				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.57170				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.80395				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	100.59783	2.75000	100.59024				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.09000	178.34327	5.09000	178.29853				0.00	0	100,000,0€
Total IV019 SPOT										0.00	0	100,000,0€
Total For IV019										0.00	0	100,000,0€
IV035 On 07/04/2022 Spot Bond					0.00000	103.22761				0.00	0	670,000,0€
Total IV035 SPOT										0.00	0	670,000,0€
Total For IV035										0.00	0	670,000,0€
IV036 On 22/07/2021 Spot Bond					0.00000	100.54232				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.59763				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	167.93963				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.71365				0.00	0	100,000,0€
Total IV040 SPOT										0.00	0	100,000,0€
Total For IV040										0.00	0	100,000,0€
IV041 On 29/09/2021 Spot Bond			8.05000	102.32891	8.05000	102.30712				0.00	0	
Total IV041 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 IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.70253				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.05500	8.05500	8.05500	107.63247				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.64847				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.90000	169.91259	1.90000	169.88442				0.00	0	1,180,000,00
Total IV045 SPOT										0.00	0	1,180,000,00
Total For IV045										0.00	0	1,180,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.17843				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.48160				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.99000	179.44863	4.99000	179.40410				0.00	0	5,000,000,00
Total IV19A SPOT										0.00	0	5,000,000,00
Total For IV19A										0.00	0	5,000,000,00
IVC034 On 30/06/2021 Spot Bond					0.00000	100.30737				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.22000	101.70493	11.22000	101.67457				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.53500	106.57642	6.53500	106.55760				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.35115				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.35967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.35399				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.07873				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.18500	104.37210	6.18500	104.35451				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.57727				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.11031				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.32746				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.16013				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.81259				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.41579				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.70264				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.18246				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC146 On 03/06/2023 Spot Bond					0.00000	101.25520				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.39745				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.92769				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.89109				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.71875				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	99.96069				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.90665				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.52386				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.46777				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total IVC173 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 IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.68476				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.30279				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.16401				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.91990				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.98306				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.50686				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.37222				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.42444	7.40000	102.40399				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.72616				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.81542				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.95519				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.52947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.89190				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.81637				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.74095			15,800,000,000,000.00	4,000,000,000	2,000,000,000	
Total IVZ040 SPOT									15,800,000,000,000.00	4,000,000,000	2,000,000,000	
Total For IVZ040									15,800,000,000,000.00	4,000,000,000	2,000,000,000	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.65721				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	99.58013				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.50317				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.42632				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	99.36380				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.34162				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	99.26409				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	99.18667				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.10937				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.03220				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										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	100.52573				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.57009				0.00	0	2,500,000,00
Total KAP006 SPOT										0.00	0	2,500,000,00
Total For KAP006										0.00	0	2,500,000,00
KAP007 On 26/10/2021 Spot Bond			6.02000	101.94281	6.02000	101.92620				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.84242				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.84385				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	98.00726				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.56770				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total KAP017 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 KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.07697				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	99.86874				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.69500	123.19142	8.69500	123.16246				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.37197				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.23172				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.00000	107.14255	7.00000	107.12231				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.48161				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.02000	103.99087	9.02000	103.96581				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.33616				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.28000	96.58249	12.28000	96.55070				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.07000	102.88696	10.07000	102.85920				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.29638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.88435				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.07842				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.20953				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.91838				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.48731				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.44230				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.44694				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.53000	105.45999	6.53000	105.44148				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.30635				0.00	0	211,130,20
Total LGL07 SPOT										0.00	0	211,130,20
Total For LGL07										0.00	0	211,130,20
LGL08 On 28/02/2023 Spot Bond					0.00000	101.73546				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.99686				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL10 On 08/10/2025 Spot Bond					0.00000	99.48189				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.69664				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.65102				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.30523				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.60657				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.10181				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.13072				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.33646				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.82071				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.84361				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.78447				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.99304				0.00	0	
Total MBF061 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 MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.80462				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.72846				0.00	0	780,000,00
Total MBF065 SPOT										0.00	0	780,000,00
Total For MBF065										0.00	0	780,000,00
MBF06: On 16/09/2021 Spot Bond					0.00000	100.55127				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.71803				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.77631				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.88268				0.00	0	500,000,00
Total MBP038 SPOT										0.00	0	500,000,00
Total For MBP038										0.00	0	500,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.75385				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	99.92507				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.88782				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.47621				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.74246				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.96427				0.00	0	2,070,000,00

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 MBP046 SPOT										0.00	0	2,070,000,00
Total For MBP046										0.00	0	2,070,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.69203				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.28050				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.28621				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.10865				0.00	0	500,000,00
Total MBP050 SPOT										0.00	0	500,000,00
Total For MBP050										0.00	0	500,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.61060				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.31881				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.63500	7.63500	7.63500	115.30373				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.82000	108.28414	5.82000	108.26698				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.50462				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.02861				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.36857				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			8.25500	107.91747	8.25500	107.89349				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.96586				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.50500	98.00377	8.50500	97.98451				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.09319				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.96764				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.73186				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.61017				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.10783				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.80975				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.96617				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.00327				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.45389				0.00	0	
Total MTN16 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 MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.62876				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.85651				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.62268				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.42892				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.69296				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.84067				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.20500	102.08258	8.20500	102.05990				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.82715				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.04361				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.85901				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.85900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.92004				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.91998				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.19601				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.99091				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.44154				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.56596				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.18803				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.38503				0.00	0	1,543,315,10
Total N7B25 SPOT										0.00	0	1,543,315,10
Total For N7B25										0.00	0	1,543,315,10
N7C25 On 20/03/2022 Spot Bond					0.00000	100.49267				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.58402				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.66790				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			6.04000	106.75841	6.04000	106.74087				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.62000	109.33140	6.62000	109.31173				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.13500	107.89949	9.13500	107.87287				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.17392				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.22781				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.11332				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.31396				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.12556				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.18500	110.15452	6.18500	110.13629				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.07000	103.69437	5.07000	103.68010				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.48500	104.22791	5.48500	104.21234				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.50500	111.50587	6.50500	111.48616			1,431,100,000,000.00	220,000,000	220,000,000	
Total NBK16A SPOT									1,431,100,000,000.00	220,000,000	220,000,000	

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 NBK16A									1,431,100,000.00	220,000,000	220,000,000
NBK17 On 22/04/2026 Spot Bond			7.02500	112.11284	7.02500	112.09157			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			6.01500	107.54983	6.01500	107.53232			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.01500	118.14065	7.01500	118.11828			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.41259			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.05500	115.04673	8.05500	115.02164			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.11000	111.65814	5.11000	111.64259			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.74000	119.80110	6.74000	119.77917			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.78000	120.58834	7.78000	120.56291			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	100.96117			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.59500	5.59500	5.59500	110.48187			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	104.02973			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	32.18852	100.00000	32.11650			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.82799				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			7.96500	117.99260	7.96500	117.96714				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			5.51500	111.64910	5.51500	111.63232				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			7.12500	116.91100	7.12500	116.88840				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			5.97000	110.89524	5.97000	110.87722			179,100,000,000.00		30,000,000	10,000,000
Total NBK30A SPOT									179,100,000,000.00		30,000,000	10,000,000
Total For NBK30A									179,100,000,000.00		30,000,000	10,000,000
NBK31J On 09/11/2023 Spot Bond			5.64500	113.03940	5.64500	113.02202				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.48192				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.05060				0.00	0	5,543,000,000
Total NBK34B SPOT										0.00	0	5,543,000,000
Total For NBK34B										0.00	0	5,543,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.92345				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.59005				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.43558				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK4 On 28/10/2024 Spot Bond			9.93000	9.93000	9.93000	71.61814				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.40058				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.59611				0.00	0	200,000,00
Total NBK42B SPOT										0.00	0	200,000,00
Total For NBK42B										0.00	0	200,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	102.72940				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.79991				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.93110				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.37677				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.97340				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.68985				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.00941				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.12505				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.29868				0.00	0	
Total NBK52B 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 NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.32760				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.82374				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	101.16045				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	101.04124				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	101.15342				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.47203				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.90586				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.17692				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.74940				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBK6 On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	86,700,000,00
Total NBKB62 SPOT										0.00	0	86,700,000,00
Total For NBKB62										0.00	0	86,700,000,00
NBK6 On 15/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	129,100,000,00
Total NBKB64 SPOT										0.00	0	129,100,000,00
Total For NBKB64										0.00	0	129,100,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.43418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			9.10000	104.79935	9.10000	104.77400				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.43052				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.13500	104.26850	9.13500	104.24320				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.43418				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.43992				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.44724				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.12704				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.62767				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.60162				0.00	0	
Total NGL01 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 NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.92582				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.85488				0.00	1,400,000,000	1,950,000,000
Total NGL02 SPOT										0.00	1,400,000,000	1,950,000,000
Total For NGL02										0.00	1,400,000,000	1,950,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.21768				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.41852				0.00	0	2,900,000,000
Total NGL04 SPOT										0.00	0	2,900,000,000
Total For NGL04										0.00	0	2,900,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.42735				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.94503				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.89415				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.76409				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.02032				0.00	0	2,500,000,000
Total NGLT1A SPOT										0.00	0	2,500,000,000
Total For NGLT1A										0.00	0	2,500,000,000
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.87424				0.00	39,000,000	2,513,000,000
Total NGLT1B SPOT										0.00	39,000,000	2,513,000,000
Total For NGLT1B										0.00	39,000,000	2,513,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.43277				0.00	0	677,050,000
Total NGT103 SPOT										0.00	0	677,050,000
Total For NGT103										0.00	0	677,050,000
NGT10 On 15/01/2025 Spot Bond					0.00000	103.28911				0.00	163,500,000	54,500,000

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 NGT104 SPOT										0.00	163,500,000	54,500,000
Total For NGT104										0.00	163,500,000	54,500,000
NGT104 On 22/05/2025 Spot Bond					0.00000	101.89962				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT105 On 05/08/2025 Spot Bond					0.00000	104.93446				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT106 On 19/11/2025 Spot Bond					0.00000	103.02775				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	102.72412				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM002 On 12/05/2021 Spot Bond			13.50000	105.88839	13.50000	105.84956				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM002 On 16/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM006 On 16/04/2022 Spot Bond					0.00000	100.05738				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM007 On 26/04/2022 Spot Bond					0.00000	99.86441				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM009 On 24/05/2022 Spot Bond					0.00000	101.10083				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM011 On 13/06/2022 Spot Bond					0.00000	101.54370				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM012 On 20/11/2021 Spot Bond					0.00000	101.26999				0.00	0	150,000,000
Total NHM014 SPOT										0.00	0	150,000,000
Total For NHM014										0.00	0	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	100.67696				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.45466				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.02609				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.08900				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.08002				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	212.66467				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.70000	3.70000	3.70000	194.38861				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.83500	2.83500	2.83500	147.55732				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.46000	3.46000	3.46000	107.97423				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	107.98781				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	147.00155				0.00	0	
Total NILB11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.33218	3.45000	196.29146				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.33000	3.33000	3.33000	144.95846				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.34500	3.34500	3.34500	198.75844				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.49000	197.00122	3.49000	196.96024				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.91500	106.41112	4.91500	106.38477				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.01627				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.64656				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.74522				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.23660				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.73496				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.82845				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.84533				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.70873				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.15402				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.15873				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.17665				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.87421				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.35955				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	141.30968				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.14946				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	141.10351				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.30923				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	100.58417				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	129.49402				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.72736				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.30681				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.11568				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.32282				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.61517				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.28874				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	99.16806				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	110.57000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	108.91000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	112.43000				0.00	0	
Total NNF015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	111.11000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	109.75574				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	101.04929				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	101.04923				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	108.89599				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	101.02038				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.80479				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.50345				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.01300				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.90544				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF024 On 17/02/2026 Spot Bond					0.00000	90.62612				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/05/2021 Spot Bond					0.00000	100.79670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF026 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	
NNF027 On 09/07/2021 Spot Bond					0.00000	100.12654				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF028 On 01/08/2022 Spot Bond					0.00000	108.89599				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF030 On 05/08/2024 Spot Bond					0.00000	128.58754				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 12/09/2024 Spot Bond					0.00000	107.13815				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.59246				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	85.27523				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A24 On 22/05/2022 Spot Bond					0.00000	100.84988				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A25 On 22/05/2023 Spot Bond					0.00000	100.85147				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A27 On 22/05/2021 Spot Bond					0.00000	100.79792				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.63813				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	111.62295				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.91254				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2022 Spot Bond					0.00000	100.87430				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	100.70659				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C17 On 22/05/2052 Spot Bond					0.00000	113.76274				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D5 On 22/05/2052 Spot Bond					0.00000	100.72939				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA022 On 31/10/2022 Spot Bond			6.69000	107.61586	6.69000	113.70907				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA023 On 31/05/2023 Spot Bond			2.64500	198.49803	2.64500	198.46118				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA028 On 30/11/2028 Spot Bond			9.37500	120.11997	9.37500	120.08974				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	16.95388	100.00000	16.91615				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	100.78229				0.00	0	
Total NTC21 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 NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.96483				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.82832				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.29031				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.53151				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.53866				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.56046				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.61110				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.94850				0.00	0	19,000,000.00
Total NTC32 SPOT										0.00	0	19,000,000.00
Total For NTC32										0.00	0	19,000,000.00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.46633				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.52631				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.86000	104.79639	5.86000	104.77993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.31500	113.13335	7.31500	113.11126				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.05000	107.49836	6.05000	107.48096				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.64000	114.76830	7.64000	114.74491				0.00	0	900,000,00
Total OML10 SPOT										0.00	0	900,000,00
Total For OML10										0.00	0	900,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.56401				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.31260				0.00	0	300,000,00
Total OML12 SPOT										0.00	0	300,000,00
Total For OML12										0.00	0	300,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.63637				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.59915				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.79103				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.16136				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.01321				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.76269				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
PRE2A On 20/02/2022 Spot Bond					0.00000	100.84359				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.95040				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.96566				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.98091				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.25000	118.33391	7.35500	117.78687			106,961,164,550,000.00	2,221,649,815,800	1,121,928,715,300	
Total R186 SPOT									16,961,164,550,000.00	221,649,815,800	121,928,715,300	
Total For R186									16,961,164,550,000.00	221,649,815,800	121,928,715,300	
R197 On 07/12/2023 Spot Bond			1.45000	321.04387	1.44500	321.03381			34,273,251,830,000.00	23,636,725,400	258,813,832,000	
Total R197 SPOT									14,273,251,830,000.00	23,636,725,400	258,813,832,000	
Total For R197									14,273,251,830,000.00	23,636,725,400	258,813,832,000	
R202 On 07/12/2033 Spot Bond			3.87000	234.75528	3.87000	234.70393			473,044,463,505,000.00	122,233,711,500	262,144,909,700	
Total R202 SPOT									13,044,463,505,000.00	122,233,711,500	262,144,909,700	
Total For R202									13,044,463,505,000.00	122,233,711,500	262,144,909,700	
R2023 On 28/02/2023 Spot Bond			4.96000	105.96758	5.02000	105.84447			618,514,327,840,000.00	729,539,179,000	734,264,627,100	
Total R2023 SPOT									18,514,327,840,000.00	729,539,179,000	734,264,627,100	
Total For R2023									18,514,327,840,000.00	729,539,179,000	734,264,627,100	
R2030 On 31/01/2030 Spot Bond			9.21000	94.54405	9.21000	94.52053			835,629,549,217,000.00	2,588,016,237,700	3,800,134,950,200	
Total R2030 SPOT									15,629,549,217,000.00	588,016,237,700	3,800,134,950,200	
Total For R2030									15,629,549,217,000.00	588,016,237,700	3,800,134,950,200	
R2032 On 31/03/2032 Spot Bond			9.98500	89.04614	9.98500	89.02244			404,700,296,823,000.00	300,921,411,800	809,799,611,700	
Total R2032 SPOT									14,700,296,823,000.00	300,921,411,800	809,799,611,700	
Total For R2032									14,700,296,823,000.00	300,921,411,800	809,799,611,700	
R2035 On 28/02/2035 Spot Bond			10.55500	89.11569	10.55500	89.09078			411,281,452,818,000.00	1,270,609,327,600	1,103,919,639,200	
Total R2035 SPOT									11,281,452,818,000.00	270,609,327,600	1,103,919,639,200	
Total For R2035									11,281,452,818,000.00	270,609,327,600	1,103,919,639,200	
R2037 On 31/01/2037 Spot Bond			10.76000	84.84151	10.76000	84.81694			428,851,648,888,000.00	746,175,803,800	1,799,315,064,000	
Total R2037 SPOT									18,851,648,888,000.00	746,175,803,800	1,799,315,064,000	

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 R2037									8,851,648,888,000.00	746,175,803,800	799,315,064,00
R2040 On 31/01/2040 Spot Bond			10.86500	87.12277	10.86500	87.09731			250,838,416,255,000.00	115,125,487,000	1,334,057,609,90
Total R2040 SPOT									50,838,416,255,000.00	115,125,487,000	334,057,609,90
Total For R2040									50,838,416,255,000.00	115,125,487,000	334,057,609,90
R2044 On 31/01/2044 Spot Bond			10.91500	83.80763	10.91500	83.78303			168,541,991,000,000.00	198,675,400,000	1,011,223,693,30
Total R2044 SPOT									8,541,991,000,000.00	198,675,400,000	011,223,693,30
Total For R2044									8,541,991,000,000.00	198,675,400,000	011,223,693,30
R2048 On 28/02/2048 Spot Bond			10.82000	83.18681	10.82000	83.16299			190,417,105,276,000.00	1,496,341,691,800	1,400,409,900,00
Total R2048 SPOT									10,417,105,276,000.00	496,341,691,800	400,409,900,00
Total For R2048									10,417,105,276,000.00	496,341,691,800	400,409,900,00
R209 On 31/03/2036 Spot Bond			10.39500	69.22778	10.49500	68.63617			780,182,808,169,000.00	556,054,142,200	1,162,205,093,10
Total R209 SPOT									10,182,808,169,000.00	556,054,142,200	162,205,093,10
Total For R209									10,182,808,169,000.00	556,054,142,200	162,205,093,10
R210 On 31/03/2028 Spot Bond			3.02000	202.89660	2.99000	203.24009			43,373,797,794,000.00	14,362,184,700	90,280,500,00
Total R210 SPOT									13,373,797,794,000.00	14,362,184,700	90,280,500,00
Total For R210									13,373,797,794,000.00	14,362,184,700	90,280,500,00
R212 On 31/01/2022 Spot Bond			0.65000	171.55615	0.65000	171.53362			24,737,908,130,000.00	38,058,320,200	253,300,000,00
Total R212 SPOT									14,737,908,130,000.00	38,058,320,200	253,300,000,00
Total For R212									14,737,908,130,000.00	38,058,320,200	253,300,000,00
R213 On 28/02/2031 Spot Bond			9.53000	85.00612	9.65000	84.31251			469,836,730,084,000.00	573,959,782,800	886,367,881,80
Total R213 SPOT									19,836,730,084,000.00	573,959,782,800	386,367,881,80
Total For R213									19,836,730,084,000.00	573,959,782,800	386,367,881,80
R214 On 28/02/2041 Spot Bond			10.79000	66.05603	10.79000	66.03717			101,854,415,594,000.00	380,153,328,600	996,982,369,90
Total R214 SPOT									11,854,415,594,000.00	380,153,328,600	196,982,369,90
Total For R214									11,854,415,594,000.00	380,153,328,600	196,982,369,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.61957			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.73057			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.22944			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.57894			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.13632				0.00	0	550,000,00
Total RDFB14 SPOT										0.00	0	550,000,00
Total For RDFB14										0.00	0	550,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.88127				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.20296				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.74266				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.58824				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.66180				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.40081				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.41908				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.31531				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.42423				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.15676				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.88042				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.60116				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.52376				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.34322				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.05561				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.92874				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.06941				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.09949				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.02516				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.00060				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.00077				0.00	0	
Total RED705 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 RED705									0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.88927			0.00	0	
Total RES35 SPOT									0.00	0	
Total For RES35									0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.08828			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.76527			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.44945			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.95530			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			5.39500	99.98522	5.39500	99.97045			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.67000	110.17892	6.67000	110.15905			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.52000	97.29381	11.52000	97.26388			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.27000	111.22087	5.27000	111.20489		3,689,000,000,000.00	700,000,000	350,000,000	
Total SBK23 SPOT								3,689,000,000,000.00	700,000,000	350,000,000	
Total For SBK23								3,689,000,000,000.00	700,000,000	350,000,000	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SBK24/JIBAR SPOT								0.00	0	0	
Total For SBK24/JIBAR								0.00	0	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	99.88797			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.09000	99.91664	6.09000	99.89999				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	101.07638				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.66289				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.81000	104.21109	4.81000	104.19747				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.10000	116.69749	7.10000	116.67501			191,700,000,000.00		27,000,000	9,000,000
Total SBS20 SPOT									191,700,000,000.00		27,000,000	9,000,000
Total For SBS20									191,700,000,000.00		27,000,000	9,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	105.09632				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.65000	113.22877	5.65000	113.21135				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.19500	107.52128	7.19500	107.50029				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.62000	113.91755	7.62000	113.89415				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.16000	112.83043	6.16000	112.81183				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.39500	110.93227	6.39500	110.91299				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			8.69500	108.28970	8.69500	108.26424			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.18500	106.14602	4.18500	106.13388			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.92000	111.89034	4.92000	111.87532			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.79500	119.52874	6.79500	119.50668			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.77000	120.18927	7.77000	120.16396			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.06000	111.48773	5.06000	111.47234			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.36083			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.66426			0.00	0	161,500,00
Total SBS49 SPOT									0.00	0	161,500,00
Total For SBS49									0.00	0	161,500,00
SBS50 On 31/01/2022 Spot Bond			4.36000	105.92547	4.36000	105.91285			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.79000	5.79000	5.79000	112.20289			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.48343			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.24752			0.00	0	
Total SBS53 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 SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.39980				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.63500	107.92207	4.63500	107.90848				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.29353				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.62350				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.59894				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.67634				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.69772				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.78632				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.53103				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.72837				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.33124				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.03275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.71744				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.86500	317.82287	1.86500	317.77061				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	211.63004				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.30402				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.97313				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.59741				0.00	64,800,000	21,600,000
Total SBT103 SPOT										0.00	64,800,000	21,600,000
Total For SBT103										0.00	64,800,000	21,600,000
SBT104 On 30/09/2025 Spot Bond					0.00000	103.82020				0.00	0	8,000,000
Total SBT104 SPOT										0.00	0	8,000,000
Total For SBT104										0.00	0	8,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			50,000,000,000,000.00	500,000,000	500,000,000	500,000,000
Total SBT105 SPOT									50,000,000,000,000.00	500,000,000	500,000,000	500,000,000
Total For SBT105									50,000,000,000,000.00	500,000,000	500,000,000	500,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.16690				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.90540				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.12000	111.63029	7.12000	111.60884				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	100.04667				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.73100				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.37063				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	101.04008				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.17527				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.95222				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	101.23505				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.97853				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.93901				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.08677				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.97339				0.00	0	
Total SLRA6 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 SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.02150				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.03354				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.94766				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.03354				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.17953				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.13662				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.26358				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.06791				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.82000	109.27038	6.82000	109.25037				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.08507				0.00	0	710,000,00
Total SNT04 SPOT										0.00	0	710,000,00
Total For SNT04										0.00	0	710,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.76303				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.46068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.92378				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.36568				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.78719				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.83632				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.37962				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.52949				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.53919				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.76443				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.17995				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.14714				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.79525				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.64832				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.63952				0.00	0	100,000,00
Total SSA07 SPOT										0.00	0	100,000,00
Total For SSA07										0.00	0	100,000,00
SSN01 On 31/01/2025 Spot Bond			3.49500	3.49500	3.49500	144.10402				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.33000	117.93465	7.33000	117.91134				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.14000	87.23942	9.14000	87.21824				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.61634				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.83638				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.08990				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.42000	107.81236	6.42000	107.79374				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.75000	108.72025	4.75000	108.69382				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.67278				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.27987				0.00	0	
Total SSN046 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.68718				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			2.47500	2.47500	2.47500	313.10492				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	99.90117				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.11481				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.17256				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.21000	4.21000	4.21000	188.30049				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	147.31884				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	105.90257				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	103.83911				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.17000	4.17000	4.17000	188.77007				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.75691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.74223				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.70611				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.54756				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.53425				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.48932				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.09206				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	94.30800				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.77563				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.63049				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 05/11/2023 Spot Bond					0.00000	101.11558				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.74500	4.74500	4.74500	215.27821				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.21228				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.38261				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.05070				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.63553				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.83649				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.66266				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.87500	90.87900	9.87500	90.85481				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.63936				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.51601				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.58385				0.00	0	
Total SSN103 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.21500	91.15805	4.21500	188.24189				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.92500	88.14789	4.92500	211.52691				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.98700				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.94749				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.85727				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.85727				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	100.76686				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.74254				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 14/07/2021 Spot Bond					0.00000	100.06454				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.92500	104.44597	7.92500	104.42379				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.83601				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.14000	106.65428	4.14000	106.64221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.64935				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.71384				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.68329				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.36108				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.37729				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.63951	7.21000	100.61576				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.89357				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.07234				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.55125				0.00	0	796,000,00
Total TFS148 SPOT										0.00	0	796,000,00
Total For TFS148										0.00	0	796,000,00
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.02756				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.18330				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS154 On 06/07/2023 Spot Bond					0.00000	101.07638				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.73645				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.29708				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.47131				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.26202				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.91005				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.92750				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.22827				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.22620				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.59841				0.00	0	695,000,00
Total TFS164 SPOT										0.00	0	695,000,00
Total For TFS164										0.00	0	695,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	99.85847				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.04749				0.00	0	
Total TFS166 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 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	100.85738				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.14000	107.58938	4.14000	107.57720				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.22994				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.14000	106.85156	4.14000	106.83946				0.00	0	7,789,500,00
Total TH14A8 SPOT										0.00	0	7,789,500,00
Total For TH14A8										0.00	0	7,789,500,00
TH14B: On 21/11/2021 Spot Bond					0.00000	100.95045				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.02088				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.88637				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.31661				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.34452				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.97790				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.48347				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.19361				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.98266				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.81020				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.02472				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.71022				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.78415				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.75054				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.85439				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.14509				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.20755				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.92612				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	101.35788				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.88950				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.47666				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.66251				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.21430				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.76122				0.00	0	4,270,000,00
Total TH16A1 SPOT										0.00	0	4,270,000,00
Total For TH16A1										0.00	0	4,270,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.66978				0.00	0	1,380,000,00
Total TH16A2 SPOT										0.00	0	1,380,000,00
Total For TH16A2										0.00	0	1,380,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	101.34111	8.49000	101.31784				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.79635				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.79788				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.75970				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.79330				0.00	0	
Total TH16A8 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 TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.91399	5.76000	100.89816				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.82690				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.88185				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.88491				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.87422				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.94747				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.92764				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.20209				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.33153				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.25540				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.40928				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.43488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.56569				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.31735				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.45403				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.16000	104.85917	6.16000	104.84188				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.22000	108.13028	7.22000	108.10944				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.62896				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.28526				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.80500	104.89715	7.80500	104.87510				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.56983				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.45454				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.80785				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	101.00838				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.00000	113.63251	7.00000	113.61092			414,811,600,000.00		59,258,800	4,217,900,000
Total TN23 SPOT									414,811,600,000.00		59,258,800	4,217,900,000
Total For TN23									414,811,600,000.00		59,258,800	4,217,900,000
TN23/R On 06/11/2023 Spot Bond			100.00000	26.96257	100.00000	26.90224				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.35500	105.64608	8.35500	105.62221			707,294,196,000.00		84,655,200	28,351,613,800
Total TN25 SPOT									707,294,196,000.00		84,655,200	28,351,613,800
Total For TN25									707,294,196,000.00		84,655,200	28,351,613,800
TN25/R On 19/08/2025 Spot Bond			100.00000	13.55944	100.00000	13.52911				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.12500	102.75515	9.12500	102.72983			578,431,925,000.00		63,389,800	10,978,129,700
Total TN27 SPOT									578,431,925,000.00		63,389,800	10,978,129,700
Total For TN27									578,431,925,000.00		63,389,800	10,978,129,700
TN27/R On 14/11/2027 Spot Bond			100.00000	13.09480	100.00000	13.06551				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.82000	98.44063	10.82000	98.41229				0.00	0	1,200,000,000
Total TN30 SPOT										0.00	0	1,200,000,000
Total For TN30										0.00	0	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	116.69221	8.00000	116.66720				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.13000	90.08627	12.13000	90.05729			727,800,000,000.00		60,000,000	11,920,000,000
Total TN40 SPOT									727,800,000,000.00		60,000,000	11,920,000,000
Total For TN40									727,800,000,000.00		60,000,000	11,920,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.31520	10.75000	100.28650				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.81190				0.00	0	
Total TRA3A3 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 TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.13000	108.17746	6.13000	108.15942				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.91615				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.18784				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.15221				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.08490				0.00	0	1,308,397,80
Total TRA4A2 SPOT										0.00	0	1,308,397,80
Total For TRA4A2										0.00	0	1,308,397,80
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.08924				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.42000	107.67507	6.42000	107.65647				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.08490				0.00	0	1,467,527,20
Total TRA4A6 SPOT										0.00	0	1,467,527,20
Total For TRA4A6										0.00	0	1,467,527,20
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.08924				0.00	0	508,000,00
Total TRA4A7 SPOT										0.00	0	508,000,00
Total For TRA4A7										0.00	0	508,000,00
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.16154	8.62000	100.13845				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.21587				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.96543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	99.95304				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	98.79995				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	98.25284				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.33087				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	99.69971				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.60650				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.46001				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	96.11597				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.57813				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	95.43498				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.24225				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.61677				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.56853				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	99.88142				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.99666				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.91914				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.89030				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.76788				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.68659				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	100.57870				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	100.43188				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	100.35656				0.00	0	
Total TWC368 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 TWC368									0.00	0	
TWC36 On 08/07/2021 Spot Bond			4.06700	4.06700	4.06700	100.06685			0.00	0	
Total TWC369 SPOT									0.00	0	
Total For TWC369									0.00	0	
UG26 On 09/03/2026 Spot Bond			9.50500	108.19399	9.50500	108.16670			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.39830			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.44647			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.46870			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.56505			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.13223			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.94856			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.09563			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.72065			0.00	0	100,000,00
Total VKE13 SPOT									0.00	0	100,000,00
Total For VKE13									0.00	0	100,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.80308			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.88015			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.91448				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.46525				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.28431				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.84500	103.97554	4.84500	103.96181				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	94.64640	100.00000	94.41213				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.10e+017	751,010,713,700	530,417,057,700
Total for SPOT :										1.10e+017	751,010,713,700	530,417,057,700
Total Futures										1.10e+017	751,010,722,289	530,418,157,410
Total Options										0.00	0	156,530
Grand Total:										1.10e+017	751,010,722,289	530,418,313,940