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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2021

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			11.19543	76.73334	11.20859	76.66190			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.43771	77.56019	11.45136	77.48834			0.00	0	
ES33	On	04/11/2021	Bond Future			11.68781	74.61405	11.70203	74.54148			0.00	0	
ES33	On	03/02/2022	Bond Future			11.95573	75.43354	11.97056	75.36027			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			11.76050	75.16594	11.75791	75.18171			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			11.99098	75.97667	11.98823	75.99289			0.00	0	
ES42	On	04/11/2021	Bond Future			12.23008	72.53039	12.22719	72.54687			0.00	0	
ES42	On	03/02/2022	Bond Future			12.47767	73.32741	12.47464	73.34412			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			151.51550	151.51550	151.35173	151.35173			0.00	0	7,75
I2025	On	05/08/2021	Bond Future			151.65575	151.65575	151.49080	151.49080			0.00	0	
I2025	On	04/11/2021	Bond Future			153.31032	153.31032	153.14369	153.14369			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			153.47252	153.47252	153.30414	153.30414				0.00	0	
Total I2025 Future													0.00	0	7,75
Total For I2025													0.00	0	7,75
I2029	On	06/05/2021	Bond Future			107.34219	107.34219	107.10544	107.10544				0.00	0	2,38
I2029	On	05/08/2021	Bond Future			108.52511	108.52511	108.28620	108.28620				0.00	0	
I2029	On	04/11/2021	Bond Future			108.55985	108.55985	108.31837	108.31837				0.00	0	
I2029	On	03/02/2022	Bond Future			109.77677	109.77677	109.53266	109.53266				0.00	0	
Total I2029 Future													0.00	0	2,38
Total For I2029													0.00	0	2,38
I2033	On	06/05/2021	Bond Future			102.50417	102.50417	101.65297	101.65297				0.00	0	9,58
I2033	On	05/08/2021	Bond Future			103.63357	103.63357	102.77341	102.77341				0.00	0	
I2033	On	04/11/2021	Bond Future			103.54070	103.54070	102.67129	102.67129				0.00	0	
I2033	On	03/02/2022	Bond Future			104.70140	104.70140	103.82226	103.82226				0.00	0	
Total I2033 Future													0.00	0	9,58
Total For I2033													0.00	0	9,58
I2038	On	06/05/2021	Bond Future			116.96854	116.96854	116.34310	116.34310				0.00	0	7,75
I2038	On	05/08/2021	Bond Future			116.53691	116.53691	115.90513	115.90513				0.00	0	
I2038	On	04/11/2021	Bond Future			117.80840	117.80840	117.16998	117.16998				0.00	0	
I2038	On	03/02/2022	Bond Future			117.37835	117.37835	116.73262	116.73262				0.00	0	
Total I2038 Future													0.00	0	7,75
Total For I2038													0.00	0	7,75
I2046	On	06/05/2021	Bond Future			104.00371	104.00371	104.09254	104.09254				0.00	0	14,85
I2046	On	05/08/2021	Bond Future			105.15003	105.15003	105.24022	105.24022				0.00	0	
I2046	On	04/11/2021	Bond Future			104.49139	104.49139	104.58281	104.58281				0.00	0	
I2046	On	03/02/2022	Bond Future			105.66286	105.66286	105.75535	105.75535				0.00	0	
Total I2046 Future													0.00	0	14,85
Total For I2046													0.00	0	14,85
I2050	On	06/05/2021	Bond Future			108.82796	108.82796	107.20152	107.20152				0.00	0	10,96
I2050	On	05/08/2021	Bond Future			108.10109	108.10109	106.45707	106.45707				0.00	0	
I2050	On	04/11/2021	Bond Future			109.28045	109.28045	107.61865	107.61865				0.00	0	
I2050	On	03/02/2022	Bond Future			108.55971	108.55971	106.87926	106.87926				0.00	0	
Total I2050 Future													0.00	0	10,96
Total For I2050													0.00	0	10,96
R186	On	06/05/2021	Bond Future			6.91622	120.49045	6.84420	120.85463		6.33	200,375,618.35		1,663	105,56
R186	On	05/08/2021	Bond Future			7.07480	116.50786	6.99822	116.87638		6.29	0.00		0	
R186	On	04/11/2021	Bond Future			7.24163	117.75199	7.16019	118.12457		5.91	0.00		0	
R186	On	03/02/2022	Bond Future			7.42446	113.76426	7.33757	114.14106		5.81	0.00		0	

Contract 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												200,375,618.35	1,663	105,56
R186	On	06/05/2021	Bond Future	10.77	Call			17,927.04000	17.92704	17,562,860	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			17,968.07000	17.96807	17,603,890	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			17,885.99000	17.88599	17,521,810	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			2,909.34000	2.90934	2,624,320	6.59	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			628.35000	0.62835	707,510	6.59	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.63	Call			7,729.98000	7.72998	7,383,450	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			186.89000	0.18689	208,880	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,648.67000	7.64867	7,302,920	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			194.22000	0.19422	216,990	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,689.31000	7.68931	7,343,180	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			190.52000	0.19052	212,910	6.81	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,134.97000	5.13497	4,844,080	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			926.57000	0.92657	1,008,260	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,169.34000	5.16934	4,877,700	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			917.21000	0.91721	998,150	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,100.69000	5.10069	4,810,530	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			936.03000	0.93603	1,018,450	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,704.04000	2.70404	2,885,140	5.83	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			2,496.46000	2.49646	2,302,800	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,746.98000	2.74698	2,930,120	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			2,518.49000	2.51849	2,323,810	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,725.45000	2.72545	2,907,570	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			2,540.63000	2.54063	2,344,930	5.83	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												200,375,618.35	1,663	120,73
R197	On	06/05/2021	Bond Future			322.02979	322.02979	321.88507	321.88507			0.00	0	2,12
R197	On	05/08/2021	Bond Future			317.58143	317.58143	317.43638	317.43638			0.00	0	
R197	On	04/11/2021	Bond Future			321.04667	321.04667	320.90035	320.90035			0.00	0	
R197	On	03/02/2022	Bond Future			316.55415	316.55415	316.40645	316.40645			0.00	0	
Total R197 Future												0.00	0	2,12
Total For R197												0.00	0	2,12
R202	On	06/05/2021	Bond Future			226.79575	226.79575	227.25155	227.25155			0.00	0	8,02
R202	On	05/08/2021	Bond Future			225.04713	225.04713	225.50899	225.50899			0.00	0	
R202	On	04/11/2021	Bond Future			227.50258	227.50258	227.96981	227.96981			0.00	0	
R202	On	03/02/2022	Bond Future			225.75500	225.75500	226.22753	226.22753			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R202 Future												0.00	0	8,02
Total For R202												0.00	0	8,02
R2023	On	06/05/2021	Bond Future			4.78499	106.57306	4.76970	106.60009		1.51	11,190,171.30	105	41,45
R2023	On	05/08/2021	Bond Future			4.86333	107.72097	4.84503	107.74885		1.47	0.00	0	
R2023	On	04/11/2021	Bond Future			4.96900	104.96401	4.94689	104.99238		1.32	0.00	0	
R2023	On	03/02/2022	Bond Future			5.11431	106.11644	5.08651	106.14525		1.12	0.00	0	
Total R2023 Future												11,190,171.30	105	41,45
R2023	On	06/05/2021	Bond Future	7.57	Call			4,802.56000	4.80256	4,775,530	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			4,819.19000	4.81919	4,792,160	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			4,785.93000	4.78593	4,758,900	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			227.23000	0.22723	231,550	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			908.60000	0.90860	885,210	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			233.56000	0.23356	238,050	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			920.52000	0.92052	897,040	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			230.37000	0.23037	234,770	1.70	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			932.48000	0.93248	908,920	1.70	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			448.42000	0.44842	432,000	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			482.93000	0.48293	494,880	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			434.62000	0.43462	418,470	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			494.81000	0.49481	507,030	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			441.49000	0.44149	425,210	1.30	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			488.84000	0.48884	500,930	1.30	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			480.38000	0.48038	493,030	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			469.22000	0.46922	452,960	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			475.96000	0.47596	488,510	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			457.77000	0.45777	441,720	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			485.24000	0.48524	498,000	1.13	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			463.27000	0.46327	447,110	1.13	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												11,190,171.30	105	41,45
R2030	On	06/05/2021	Bond Future			8.69769	97.98409	8.67895	98.09407		10.99	489,920.45	5	115,97
R2030	On	05/08/2021	Bond Future			8.88658	95.03452	8.86692	95.14604		11.08	0.00	0	
R2030	On	04/11/2021	Bond Future			9.07261	96.04945	9.05205	96.16231		10.34	0.00	0	
R2030	On	03/02/2022	Bond Future			9.27411	93.10020	9.25257	93.21439		10.29	0.00	0	
Total R2030 Future												489,920.45	5	115,97
R2030	On	06/05/2021	Bond Future	11.70	Call			15,809.93000	15.80993	15,699,710	12.09	0.00	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	06/05/2021	Bond Future	11.70	Put			1.67000	0.00167	1,430	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1.73000	0.00173	1,490	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			2,943.44000	2.94344	2,838,560	11.13	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,368.30000	1.36830	1,373,400	11.13	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			3,108.97000	3.10897	3,145,440	10.72	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			1,211.91000	1.21191	1,138,400	10.72	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,569.37000	1.56937	1,577,950	11.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			2,625.21000	2.62521	2,523,810	11.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			2,764.48000	2.76448	2,661,480	11.10	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			1,477.39000	1.47739	1,484,370	11.10	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			3,127.65000	3.12765	3,021,060	11.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,265.60000	1.26560	1,268,990	11.17	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			4,133.84000	4.13384	4,020,780	11.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			853.96000	0.85396	850,880	11.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			4,566.39000	4.56639	4,451,660	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			727.12000	0.72712	722,370	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			1,792.28000	1.79228	1,804,860	11.00	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			2,325.14000	2.32514	2,227,740	11.00	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			827.16000	0.82716	823,710	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			4,219.27000	4.21927	4,105,840	11.47	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			12,240.72000	12.24072	12,129,170	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			18.91000	0.01891	17,340	12.09	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			7,208.00000	7.20800	7,091,020	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			262.26000	0.26226	255,260	12.09	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			4,007.63000	4.00763	3,895,160	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			896.43000	0.89643	893,940	11.41	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			4,820.72000	4.82072	4,884,490	10.42	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			538.13000	0.53813	491,920	10.42	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			11,214.49000	11.21449	11,102,110	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			34.53000	0.03453	32,130	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			7,783.51000	7.78351	7,667,120	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			15,856.31000	15.85631	15,746,100	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1.61000	0.00161	1,380	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			15,763.51000	15.76351	15,653,290	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			201.17000	0.20117	194,760	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,002.39000	1.00239	1,001,460	11.33	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			3,718.47000	3.71847	3,607,560	11.33	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			16,300.83000	16.30083	16,188,570	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,788.26000	8.78826	8,676,720	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			626.59000	0.62659	592,290	10.48	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	8.95	Put		2,659.65000	2.65965	2,686,230	11.05	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		3,129.74000	3.12974	3,044,800	11.05	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		1,602.47000	1.60247	1,614,800	11.42	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,839.39000	4.83939	4,740,200	11.42	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		525.76000	0.52576	525,740	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		29.94000	0.02994	29,200	12.04	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		8,831.36000	8.83136	8,719,770	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		518.41000	0.51841	518,340	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		8,874.50000	8.87450	8,762,860	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		511.14000	0.51114	511,020	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		8,317.59000	8.31759	8,206,670	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		612.53000	0.61253	613,130	12.04	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		3,132.64000	3.13264	3,165,310	10.96	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,637.61000	2.63761	2,558,760	10.96	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		7,557.09000	7.55709	7,634,310	10.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		851.91000	0.85191	857,770	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		8,854.33000	8.85433	8,747,510	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call		12,337.63000	12.33763	12,225,840	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		870.86000	0.87086	876,900	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		316.09000	0.31609	317,160	11.21	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		8,893.80000	8.89380	8,786,890	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		861.34000	0.86134	867,290	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		8,933.33000	8.93333	8,826,330	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		5,979.44000	5.97944	6,041,290	9.89	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,554.60000	1.55460	1,503,590	9.89	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		4,204.68000	4.20468	4,249,100	10.21	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		2,638.68000	2.63868	2,570,240	10.21	0.00	0	30
R2030	On	03/02/2022	Bond Future	9.43	Put		3,346.01000	3.34601	3,380,650	10.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		4,310.70000	4.31070	4,230,900	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		3,323.05000	3.32305	3,357,440	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		4,339.82000	4.33982	4,259,780	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		3,299.85000	3.29985	3,334,000	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		4,281.31000	4.28131	4,201,760	10.39	0.00	0	
Total R2030 Option											0.00	0	16,300
Total For R2030											489,920.45	5	132,270
R2032	On	06/05/2021	Bond Future			9.51932	92.41761	9.54744	92.24063	13.40	15,710,993.70	170	124,900
R2032	On	05/08/2021	Bond Future			9.71215	93.41375	9.74139	93.23517	13.03	0.00	0	
R2032	On	04/11/2021	Bond Future			9.91066	90.26665	9.94110	90.08627	12.76	0.00	0	
R2032	On	03/02/2022	Bond Future			10.12047	91.25809	10.15220	91.07582	12.22	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2032 Future												15,710,993.70	170	124,94
R2032	On	06/05/2021	Bond Future	12.11	Call			14,367.73000	14.36773	14,541,190	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			16.73000	0.01673	13,210	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			14,416.98000	14.41698	14,590,520	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			5,492.21000	5.49221	5,601,860	14.12	0.00	0	7
R2032	On	06/05/2021	Bond Future	12.12	Put			16.28000	0.01628	12,840	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			14,318.44000	14.31844	14,491,810	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			17.20000	0.01720	13,590	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			16,596.43000	16.59643	16,772,300	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			4.43000	0.00443	3,320	14.83	0.00	0	7
R2032	On	06/05/2021	Bond Future	10.33	Put			747.32000	0.74732	679,990	14.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			9,830.89000	9.83089	9,969,180	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			646.54000	0.64654	606,250	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,875.37000	9.87537	10,014,030	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			638.33000	0.63833	598,410	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,786.44000	9.78644	9,924,370	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			654.83000	0.65483	614,180	14.20	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			5,962.80000	5.96280	5,829,290	12.23	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,245.99000	2.24599	2,292,860	12.23	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.70	Call			10,542.46000	10.54246	10,681,270	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			257.14000	0.25714	241,020	13.85	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.71	Call			10,583.82000	10.58382	10,722,940	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			903.59000	0.90359	862,020	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			894.30000	0.89430	853,040	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,501.14000	10.50114	10,639,650	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			912.96000	0.91296	871,090	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			4,221.72000	4.22172	4,109,180	12.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,561.00000	3.56100	3,628,840	12.64	0.00	0	7
R2032	On	04/11/2021	Bond Future	12.81	Call			15,257.81000	15.25781	15,422,070	13.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			3,669.37000	3.66937	3,574,890	12.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			5,284.45000	5.28445	5,373,360	12.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			3,598.10000	3.59810	3,504,740	12.36	0.00	0	1
R2032	On	03/02/2022	Bond Future	10.43	Call			5,219.71000	5.21971	5,307,870	12.34	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Put			9,054.69000	9.05469	8,905,950	11.46	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			1,526.62000	1.52662	1,560,150	11.46	0.00	0	1
R2032	On	03/02/2022	Bond Future	10.44	Call			5,252.04000	5.25204	5,340,570	12.35	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			3,645.25000	3.64525	3,551,140	12.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			3,621.61000	3.62161	3,527,870	12.35	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			5,187.81000	5.18781	5,275,600	12.34	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.81	Call			3,393.01000	3.39301	3,457,700	11.91	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			5,385.65000	5.38565	5,268,070	11.91	0.00	0	19
Total R2032 Option												0.00	0	4,16
Total For R2032												15,710,993.70	170	129,11
R2035	On	06/05/2021	Bond Future			10.24126	91.72982	10.26538	91.56665		15.05	0.00	0	102,95
R2035	On	05/08/2021	Bond Future			10.44145	92.71781	10.46647	92.55342		14.69	0.00	0	
R2035	On	04/11/2021	Bond Future			10.64664	89.23370	10.67265	89.06768		14.50	0.00	0	
R2035	On	03/02/2022	Bond Future			10.86633	90.21363	10.89342	90.04593		13.95	0.00	0	
Total R2035 Future												0.00	0	102,95
R2035	On	06/05/2021	Bond Future	12.36	Call			12,755.70000	12.75570	12,906,200	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			82.96000	0.08296	70,290	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			940.34000	0.94034	867,070	16.37	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			3,713.41000	3.71341	3,770,020	15.43	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			1,819.81000	1.81981	1,713,250	15.43	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,403.61000	3.40361	3,264,010	14.82	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			3,115.34000	3.11534	3,161,370	15.23	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			822.78000	0.82278	755,410	16.58	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			6,522.59000	6.52259	6,618,390	16.58	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			15,582.85000	15.58285	15,741,680	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			84.83000	0.08483	71,930	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			6,022.71000	6.02271	6,112,610	16.37	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			4,865.68000	4.86568	4,940,270	15.89	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			8,531.71000	8.53171	8,651,360	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			427.08000	0.42708	383,560	16.78	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			14,872.78000	14.87278	15,030,160	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			1,931.25000	1.93125	1,954,820	14.82	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,212.41000	2.21241	2,095,270	15.23	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			171.95000	0.17195	149,570	16.78	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			7,374.14000	7.37414	7,480,080	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			639.73000	0.63973	582,500	16.78	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put			2,708.22000	2.70822	2,580,250	15.04	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			22.52000	0.02252	18,180	16.78	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			1,292.50000	1.29250	1,203,920	15.89	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			12,807.87000	12.80787	12,958,590	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			81.13000	0.08113	68,680	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			12,703.52000	12.70352	12,853,790	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,536.51000	2.53651	2,571,710	15.04	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put			31.84000	0.03184	26,050	16.78	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			10,974.66000	10.97466	11,115,450	16.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	5.30	Call		0.02000	0.00002	0,020	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		45,653.87000	45.65387	45,489,480	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.02000	0.00002	0,020	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		45,537.29000	45.53729	45,372,900	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.02000	0.00002	0,020	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,720.52000	1.72052	1,649,130	15.85	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		4,831.46000	4.83146	4,899,160	14.96	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		2,871.80000	2.87180	2,775,110	14.96	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		5,375.67000	5.37567	5,245,770	14.22	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		45,770.58000	45.77058	45,606,190	13.58	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Call		2,374.95000	2.37495	2,409,440	14.22	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		7,372.84000	7.37284	7,465,840	15.85	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		255.43000	0.25543	240,780	15.76	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		8,551.38000	8.55138	8,651,920	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,056.88000	2.05688	1,991,400	15.76	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		5,804.12000	5.80412	5,882,370	14.81	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,262.31000	3.26231	3,174,540	14.81	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		5,907.70000	5.90770	5,787,860	14.02	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		3,019.26000	3.01926	3,065,440	14.02	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call		11,729.42000	11.72942	11,854,390	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,017.64000	1.01764	976,590	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		11,772.20000	11.77220	11,897,440	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,007.81000	1.00781	967,030	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		11,686.67000	11.68667	11,811,350	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		6,347.98000	6.34798	6,224,190	13.91	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,720.53000	2.72053	2,762,760	13.91	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		4,532.94000	4.53294	4,427,710	14.39	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		4,196.40000	4.19640	4,257,190	14.39	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		17,378.64000	17.37864	17,530,010	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,027.56000	1.02756	986,220	15.76	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		6,004.75000	6.00475	6,083,700	14.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		4,019.56000	4.01956	3,930,810	14.12	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,902.17000	1.90217	1,932,890	13.12	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		6,039.59000	6.03959	6,118,860	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		3,994.66000	3.99466	3,906,230	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		6,074.50000	6.07450	6,154,090	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		3,969.90000	3.96990	3,881,790	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		6,616.10000	6.61610	6,700,460	14.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		3,623.66000	3.62366	3,540,320	14.28	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		4,164.92000	4.16492	4,224,930	13.68	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.65	Put			5.6882000	5.68882	5,581,130	13.68	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			9,757.49000	9.75749	9,620,510	13.12	0.00	0	
Total R2035 Option												0.00	0	14,81
Total For R2035												0.00	0	117,80
R2037	On	06/05/2021	Bond Future			10.49409	87.12414	10.51182	87.00470		16.19	2,613,724.20	30	130,30
R2037	On	05/08/2021	Bond Future			10.69684	83.80725	10.71525	83.68681		16.61	0.00	0	
R2037	On	04/11/2021	Bond Future			10.89360	84.70248	10.91271	84.58085		15.59	0.00	0	
R2037	On	03/02/2022	Bond Future			11.10414	81.37850	11.12402	81.25563		15.77	0.00	0	
Total R2037 Future												2,613,724.20	30	130,30
R2037	On	06/05/2021	Bond Future	12.43	Call			11,699.52000	11.69952	11,801,530	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			141.37000	0.14137	123,940	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			11,750.46000	11.75046	11,852,740	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			138.53000	0.13853	121,370	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			11,648.58000	11.64858	11,750,330	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			144.26000	0.14426	126,570	18.04	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			911.44000	0.91144	871,240	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			10,173.87000	10.17387	10,253,520	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			932.22000	0.93222	891,430	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			10,218.08000	10.21808	10,298,030	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			921.78000	0.92178	881,290	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			10,262.32000	10.26232	10,342,560	18.15	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			11,969.42000	11.96942	12,056,790	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,021.21000	1.02121	986,950	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			11,886.30000	11.88630	11,973,240	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,040.52000	1.04052	1,005,830	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			11,927.84000	11.92784	12,015,000	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,030.82000	1.03082	996,350	16.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			4,086.14000	4.08614	4,015,630	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,155.70000	6.15570	6,208,300	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			4,061.24000	4.06124	3,990,970	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			6,086.78000	6.08678	6,138,910	15.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			4,111.17000	4.11117	4,040,430	15.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			6,121.21000	6.12121	6,173,570	15.96	0.00	0	
Total R2037 Option												0.00	0	
Total For R2037												2,613,724.20	30	130,30
R2040	On	06/05/2021	Bond Future			10.66650	89.06592	10.67903	88.97604		16.53	0.00	0	79,20
R2040	On	05/08/2021	Bond Future			10.86637	85.51964	10.87936	85.42918		17.05	0.00	0	
R2040	On	04/11/2021	Bond Future			11.05994	86.43321	11.07343	86.34185		16.05	0.00	0	
R2040	On	03/02/2022	Bond Future			11.26690	82.87805	11.28094	82.78576		16.34	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R2040 Future										0.00	0	79,20
R2040 On 06/05/2021 Bond Future	12.43	Call			11,436.10000	11.43610	11,504,710	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			203.69000	0.20369	182,420	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			11,489.41000	11.48941	11,558,310	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Put			863.28000	0.86328	807,920	18.16		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Call			6,957.06000	6.95706	6,991,580	18.16		0.00	0	30
R2040 On 06/05/2021 Bond Future	13.38	Call			16,391.27000	16.39127	16,476,860	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			199.76000	0.19976	178,780	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			11,382.81000	11.38281	11,451,110	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	13.38	Put			26.30000	0.02630	22,010	18.56		0.00	0	30
R2040 On 06/05/2021 Bond Future	12.42	Put			207.70000	0.20770	186,120	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Put			2,296.55000	2.29655	2,208,330	16.65		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Call			3,368.05000	3.36805	3,369,710	16.65		0.00	0	30
R2040 On 05/08/2021 Bond Future	12.48	Put			910.96000	0.91096	875,420	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			11,029.35000	11.02935	11,084,530	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			900.65000	0.90065	865,370	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Call			10,936.47000	10.93647	10,991,140	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Put			2,230.83000	2.23083	2,171,040	17.83		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			6,701.08000	6.70108	6,731,750	17.83		0.00	0	90
R2040 On 05/08/2021 Bond Future	14.80	Call			21,594.01000	21.59401	21,681,030	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			921.36000	0.92136	885,570	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			40.26000	0.04026	36,820	18.71		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.48	Call			10,982.90000	10.98290	11,037,820	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Put			3,435.98000	3.43598	3,362,930	17.11		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			4,610.21000	4.61021	4,627,620	17.11		0.00	0	90
R2040 On 04/11/2021 Bond Future	12.90	Put			1,159.76000	1.15976	1,127,610	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Call			12,244.76000	12.24476	12,304,170	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Put			1,149.08000	1.14908	1,117,130	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Call			12,158.45000	12.15845	12,217,470	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Put			1,170.52000	1.17052	1,138,180	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Call			12,201.60000	12.20160	12,260,810	17.46		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			6,377.86000	6.37786	6,410,030	16.64		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			4,450.22000	4.45022	4,390,100	16.64		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			6,414.88000	6.41488	6,447,220	16.66		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			4,424.03000	4.42403	4,364,080	16.66		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			6,341.23000	6.34123	6,373,220	16.63		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			4,476.88000	4.47688	4,416,580	16.63		0.00	0	
Total R2040 Option										0.00	0	3,60
Total For R2040										0.00	0	82,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021			10.75525	85.46899	10.74698	85.52890		17.41	0.00	0	61,04
R2044	On	05/08/2021			10.94794	82.00909	10.93928	82.06997		17.96	0.00	0	
R2044	On	04/11/2021			11.13425	82.88517	11.12524	82.94676		16.90	0.00	0	
R2044	On	03/02/2022			11.33322	79.41615	11.32381	79.47857		17.20	0.00	0	
Total R2044 Future											0.00	0	61,04
R2044	On	06/05/2021	12.44	Call			11,134.49000	11.13449	11,060,080	19.56	0.00	0	
R2044	On	06/05/2021	12.44	Put			238.38000	0.23838	223,880	19.56	0.00	0	
R2044	On	06/05/2021	12.45	Call			11,187.01000	11.18701	11,112,780	19.56	0.00	0	
R2044	On	06/05/2021	12.45	Put			233.93000	0.23393	219,610	19.56	0.00	0	
R2044	On	06/05/2021	10.70	Call			2,657.71000	2.65771	2,576,620	17.33	0.00	0	3,10
R2044	On	06/05/2021	11.40	Call			5,749.11000	5.74911	5,659,800	18.69	0.00	0	
R2044	On	06/05/2021	11.40	Put			1,233.23000	1.23323	1,203,830	18.69	0.00	0	3,10
R2044	On	06/05/2021	11.79	Call			7,760.45000	7.76045	7,674,210	19.56	0.00	0	
R2044	On	06/05/2021	11.10	Put			1,808.62000	1.80862	1,779,990	18.01	0.00	0	3,10
R2044	On	06/05/2021	12.50	Call			11,449.57000	11.44957	11,376,150	19.56	0.00	0	
R2044	On	06/05/2021	12.50	Put			212.79000	0.21279	199,280	19.56	0.00	0	3,10
R2044	On	06/05/2021	11.90	Call			8,319.45000	8.31945	8,235,180	19.56	0.00	0	
R2044	On	06/05/2021	12.43	Put			242.90000	0.24290	228,240	19.56	0.00	0	
R2044	On	06/05/2021	10.70	Put			2,999.38000	2.99938	2,978,200	17.33	0.00	0	
R2044	On	06/05/2021	12.43	Call			11,081.96000	11.08196	11,007,390	19.56	0.00	0	
R2044	On	06/05/2021	11.90	Put			620.00000	0.62000	595,640	19.56	0.00	0	
R2044	On	06/05/2021	11.35	Put			1,314.38000	1.31438	1,284,890	18.57	0.00	0	
R2044	On	06/05/2021	11.35	Call			5,499.30000	5.49930	5,409,900	18.57	0.00	0	3,10
R2044	On	06/05/2021	11.79	Put			742.22000	0.74222	715,890	19.56	0.00	0	3,10
R2044	On	06/05/2021	11.10	Call			4,302.67000	4.30267	4,214,130	18.01	0.00	0	
R2044	On	05/08/2021	12.60	Put			873.75000	0.87375	860,620	19.71	0.00	0	
R2044	On	05/08/2021	12.61	Call			11,329.16000	11.32916	11,255,200	19.71	0.00	0	
R2044	On	05/08/2021	12.61	Put			863.96000	0.86396	850,880	19.71	0.00	0	
R2044	On	05/08/2021	12.59	Call			11,237.38000	11.23738	11,163,310	19.71	0.00	0	
R2044	On	05/08/2021	12.59	Put			883.64000	0.88364	870,450	19.71	0.00	0	
R2044	On	05/08/2021	12.60	Call			11,283.26000	11.28326	11,209,250	19.71	0.00	0	
R2044	On	04/11/2021	12.90	Call			11,996.28000	11.99628	11,926,540	18.38	0.00	0	
R2044	On	04/11/2021	12.90	Put			1,245.54000	1.24554	1,237,390	18.38	0.00	0	
R2044	On	04/11/2021	12.91	Call			12,038.59000	12.03859	11,968,860	18.38	0.00	0	
R2044	On	04/11/2021	12.91	Put			1,234.37000	1.23437	1,226,230	18.38	0.00	0	
R2044	On	04/11/2021	12.89	Call			11,953.99000	11.95399	11,884,230	18.38	0.00	0	
R2044	On	04/11/2021	12.89	Put			1,256.80000	1.25680	1,248,630	18.38	0.00	0	
R2044	On	03/02/2022	11.61	Put			4,467.90000	4.46790	4,471,320	17.30	0.00	0	
R2044	On	03/02/2022	11.59	Call			6,258.11000	6.25811	6,199,320	17.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	03/02/2022	Bond Future	11.59	Put			4,523.78000	4.52378	4,527,410	17.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			6,293.99000	6.29399	6,235,090	17.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			4,495.76000	4.49576	4,499,280	17.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			6,329.94000	6.32994	6,270,940	17.30	0.00	0	
Total R2044 Option												0.00	0	18,60
Total For R2044												0.00	0	79,64
R2048	On	06/05/2021	Bond Future			10.64162	85.01307	10.64471	84.98981		17.68	29,754,574.50	350	127,92
R2048	On	05/08/2021	Bond Future			10.81914	85.92879	10.82229	85.90575		17.32	0.00	0	
R2048	On	04/11/2021	Bond Future			10.99965	82.43514	11.00290	82.41205		17.19	0.00	0	
R2048	On	03/02/2022	Bond Future			11.19174	83.34050	11.19512	83.31721		16.62	0.00	0	
Total R2048 Future												29,754,574.50	350	127,92
R2048	On	06/05/2021	Bond Future	12.35	Call			11,503.27000	11.50327	11,507,940	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			218.33000	0.21833	199,740	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			11,557.08000	11.55708	11,562,000	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			214.14000	0.21414	195,800	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			11,449.44000	11.44944	11,453,860	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			222.59000	0.22259	203,750	19.88	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			11,752.23000	11.75223	11,751,050	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			818.64000	0.81864	794,420	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			11,657.84000	11.65784	11,656,330	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			837.62000	0.83762	813,070	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			11,705.03000	11.70503	11,703,690	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			828.08000	0.82808	803,700	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			1,148.40000	1.14840	1,127,090	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			12,591.62000	12.59162	12,593,510	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			1,137.82000	1.13782	1,116,620	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			12,504.73000	12.50473	12,506,390	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			1,159.07000	1.15907	1,137,640	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			12,548.17000	12.54817	12,549,950	18.71	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			6,463.13000	6.46313	6,454,120	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			4,542.39000	4.54239	4,510,090	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			6,500.54000	6.50054	6,491,580	16.82	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			4,513.88000	4.51388	4,481,630	16.82	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			6,426.10000	6.42610	6,417,030	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			4,571.39000	4.57139	4,539,030	16.81	0.00	0	
Total R2048 Option												0.00	0	
Total For R2048												29,754,574.50	350	127,92
R209	On	06/05/2021	Bond Future			10.14929	71.06631	10.16162	70.99330		17.94	0.00	0	26,54
R209	On	05/08/2021	Bond Future			10.32476	71.83228	10.33749	71.75876		17.38	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future			10.50346	69.45949	10.51664	69.38525		16.97	0.00	0	1,7
R209	On	03/02/2022	Bond Future			10.69029	70.22240	10.70395	70.14740		16.21	0.00	0	
Total R209 Future												0.00	0	28,34
R209	On	06/05/2021	Bond Future	12.23	Call			10,950.26000	10.95026	11,011,740	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			96.06000	0.09606	84,530	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			10,994.64000	10.99464	11,056,310	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			4,942.23000	4.94223	4,854,040	17.05	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			867.27000	0.86727	852,090	17.05	0.00	0	2,1
R209	On	06/05/2021	Bond Future	10.35	Put			1,907.64000	1.90764	1,834,510	18.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			3,009.83000	3.00983	3,009,710	18.06	0.00	0	1,0
R209	On	06/05/2021	Bond Future	10.60	Call			3,909.47000	3.90947	3,918,390	18.41	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			3,839.65000	3.83965	3,752,580	17.37	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,342.80000	1.34280	1,328,740	17.37	0.00	0	6,0
R209	On	06/05/2021	Bond Future	11.00	Call			5,540.70000	5.54070	5,564,390	19.19	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			819.97000	0.81997	770,650	19.19	0.00	0	3,5
R209	On	06/05/2021	Bond Future	10.00	Put			2,916.95000	2.91695	2,833,850	17.68	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			98.07000	0.09807	86,360	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			8,147.48000	8.14748	8,192,710	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			324.59000	0.32459	296,810	19.73	0.00	0	3,7
R209	On	06/05/2021	Bond Future	10.25	Put			2,162.13000	2.16213	2,085,740	17.94	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,682.33000	2.68233	2,678,950	17.94	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call			6,629.82000	6.62982	6,662,030	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			1,382.34000	1.38234	1,318,250	18.41	0.00	0	6,2
R209	On	06/05/2021	Bond Future	12.24	Put			94.08000	0.09408	82,740	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			10,905.87000	10.90587	10,967,170	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			589.87000	0.58987	549,070	19.73	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call			11,038.99000	11.03899	11,100,830	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			92.14000	0.09214	80,970	19.73	0.00	0	9,1
R209	On	06/05/2021	Bond Future	10.00	Call			1,951.29000	1.95129	1,941,200	17.68	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			8,681.08000	8.68108	8,721,410	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			924.39000	0.92439	891,200	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			8,719.61000	8.71961	8,760,170	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			914.29000	0.91429	881,330	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			8,642.57000	8.64257	8,682,690	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			934.57000	0.93457	901,170	18.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			9,632.27000	9.63227	9,676,880	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,159.84000	1.15984	1,130,210	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			1,350.73000	1.35073	1,318,190	18.41	0.00	0	5,5
R209	On	04/11/2021	Bond Future	12.18	Call			9,668.31000	9.66831	9,713,090	18.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	12.18	Put		1,149.35000	1.14935	1,119,890	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,704.38000	9.70438	9,749,330	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,138.94000	1.13894	1,109,650	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,898.57000	3.89857	3,915,260	16.73	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		3,992.32000	3.99232	3,934,770	16.73	0.00	0	5,56
R209	On	04/11/2021	Bond Future	9.50	Put		7,683.66000	7.68366	7,612,710	15.94	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,607.50000	1.60750	1,610,790	15.94	0.00	0	3,76
R209	On	04/11/2021	Bond Future	12.00	Call		9,024.04000	9.02404	9,065,740	18.41	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,392.62000	5.39262	5,418,420	16.46	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		3,689.66000	3.68966	3,640,460	16.46	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,424.08000	5.42408	5,450,020	16.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		3,668.24000	3.66824	3,619,180	16.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,455.33000	5.45533	5,481,420	16.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		3,646.66000	3.64666	3,597,750	16.49	0.00	0	
Total R209 Option											0.00	0	61,07
Total For R209											0.00	0	89,41
R210	On	06/05/2021	Bond Future			200.33856	200.33856	198.41701	198.41701		0.00	0	1,18
R210	On	05/08/2021	Bond Future			202.54645	202.54645	200.60442	200.60442		0.00	0	
R210	On	04/11/2021	Bond Future			202.01874	202.01874	200.05576	200.05576		0.00	0	
R210	On	03/02/2022	Bond Future			204.28337	204.28337	202.29867	202.29867		0.00	0	
Total R210 Future											0.00	0	1,18
Total For R210											0.00	0	1,18
R212	On	06/05/2021	Bond Future			171.84636	171.84636	171.86100	171.86100		0.00	0	3,42
R212	On	05/08/2021	Bond Future			171.40986	171.40986	171.42531	171.42531		0.00	0	
R212	On	04/11/2021	Bond Future			173.28004	173.28004	173.29587	173.29587		0.00	0	
Total R212 Future											0.00	0	3,42
Total For R212											0.00	0	3,42
R213	On	06/05/2021	Bond Future			9.14199	87.67394	9.15011	87.62681	12.89	0.00	0	9,14
R213	On	05/08/2021	Bond Future			9.32463	88.61830	9.33300	88.57116	12.47	0.00	0	
R213	On	04/11/2021	Bond Future			9.51406	86.03556	9.52276	85.98801	12.14	0.00	0	
R213	On	03/02/2022	Bond Future			9.71799	86.98023	9.72705	86.93226	11.59	0.00	0	
Total R213 Future											0.00	0	9,14
R213	On	06/05/2021	Bond Future	11.90	Call		14,208.02000	14.20802	14,253,790	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		7.47000	0.00747	6,110	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		14,253.58000	14.25358	14,299,380	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		7.25000	0.00725	5,920	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		14,162.43000	14.16243	14,208,160	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		7.70000	0.00770	6,300	14.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.78	Call		8,367.42000	8.36742	8,390,330	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		700.90000	0.70090	676,670	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		5,786.08000	5.78608	5,797,610	13.08	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		1,395.00000	1.39500	1,359,390	13.08	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		2,997.61000	2.99761	2,948,880	12.37	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		3,037.01000	3.03701	3,035,420	12.37	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		8,655.07000	8.65507	8,679,280	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		640.89000	0.64089	617,960	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		8,696.36000	8.69636	8,720,750	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		632.68000	0.63268	609,930	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		8,613.83000	8.61383	8,637,860	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		649.19000	0.64919	626,080	13.55	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		9,071.95000	9.07195	9,097,360	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		945.61000	0.94561	923,470	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		8,995.68000	8.99568	9,020,820	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		965.27000	0.96527	942,860	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		9,033.79000	9.03379	9,059,060	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		955.40000	0.95540	933,120	13.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		4,658.25000	4.65825	4,669,120	11.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		3,384.90000	3.38490	3,347,800	11.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		4,688.02000	4.68802	4,699,000	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		3,362.80000	3.36280	3,325,810	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		4,628.55000	4.62855	4,639,310	11.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		3,014.16000	3.01416	2,978,920	11.89	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		3,568.73000	3.56873	3,575,730	11.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		4,351.75000	4.35175	4,310,780	11.48	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		7,622.64000	7.62264	7,574,910	10.86	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		3,407.12000	3.40712	3,369,910	11.73	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,548.19000	1.54819	1,548,430	10.86	0.00	0	20
R213	On	03/02/2022	Bond Future	10.15	Call		5,214.87000	5.21487	5,227,600	11.89	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,74
R214	On	06/05/2021	Bond Future			10.58555	67.66075	10.58338	67.67376	19.71	0.00	0	13,2
R214	On	05/08/2021	Bond Future			10.76130	68.38958	10.75898	68.40312	19.08	0.00	0	
R214	On	04/11/2021	Bond Future			10.93997	65.84296	10.93754	65.85678	18.69	0.00	0	
R214	On	03/02/2022	Bond Future			11.12965	66.56598	11.12711	66.58004	17.83	0.00	0	
Total R214 Future											0.00	0	13,21
R214	On	06/05/2021	Bond Future	12.26	Call		9,209.69000	9.20969	9,179,460	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		254.23000	0.25423	237,010	21.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	06/05/2021	Bond Future	12.27	Call		9,252.73000	9.25273	9,222,690	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		249.83000	0.24983	232,800	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		9,166.65000	9.16665	9,136,230	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		258.70000	0.25870	241,290	21.70	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,987.94000	7.98794	7,952,600	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,283.39000	1.28339	1,261,590	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		8,024.39000	8.02439	7,989,130	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,270.76000	1.27076	1,249,040	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,060.87000	8.06087	8,025,700	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,258.22000	1.25822	1,236,590	20.75	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,421.47000	1.42147	1,405,980	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,264.46000	9.26446	9,235,060	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,445.31000	1.44531	1,429,730	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,298.73000	9.29873	9,269,370	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,433.35000	1.43335	1,417,810	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,333.01000	9.33301	9,303,700	20.29	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,466.87000	5.46687	5,439,170	17.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		3,930.37000	3.93037	3,916,730	17.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		5,406.78000	5.40678	5,379,110	17.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		3,976.97000	3.97697	3,963,360	17.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,436.80000	5.43680	5,409,110	17.98	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		3,953.61000	3.95361	3,939,980	17.98	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	13,21
Total for Bond											260,135,002.50	2,323	1,147,75
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	

Contract Details				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/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	06/05/2021	GOVI			776.88300	776.88300	776.95400	776.95400			15,537,660.00	2	97
GOVI	On	05/08/2021	GOVI			785.15700	785.15700	785.23800	785.23800			0.00	0	
GOVI	On	04/11/2021	GOVI			793.62200	793.62200	793.70700	793.70700			0.00	0	
GOVI	On	03/02/2022	GOVI			802.33000	802.33000	802.41800	802.41800			0.00	0	
Total GOVI Future												15,537,660.00	2	97
GOVI	On	06/05/2021	GOVI	678.68	Call			982,740.00000	98.27400	982,030,000		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			982,640.00000	98.26400	981,930,000		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			982,840.00000	98.28400	982,130,000		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			661,080.00000	66.10800	660,270,000		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			660,980.00000	66.09800	660,170,000		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			660,880.00000	66.08800	660,070,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			652,970.00000	65.29700	652,120,000		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			652,870.00000	65.28700	652,020,000		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			653,070.00000	65.30700	652,220,000		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			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			96,580.00000	9.65800	95,700,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			96,780.00000	9.67800	95,900,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			96,680.00000	9.66800	95,800,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												15,537,660.00	2	97
Total for GOVI												15,537,660.00	2	97
AL37	On	06/05/2021	Index Future			797.26000	797.26000	799.52400	799.52400			0.00	0	
AL37	On	05/08/2021	Index Future			805.75200	805.75200	808.04900	808.04900			0.00	0	
AL37	On	04/11/2021	Index Future			814.43900	814.43900	816.76300	816.76300			0.00	0	
AL37	On	03/02/2022	Index Future			823.37500	823.37500	825.72700	825.72700			0.00	0	
Total AL37 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 AL37									0.00	0	
AL7T On 06/05/2021 Index Future			898.82400	898.82400	898.48000	898.48000			0.00	0	
AL7T On 05/08/2021 Index Future			908.39800	908.39800	908.06000	908.06000			0.00	0	
AL7T On 04/11/2021 Index Future			918.19100	918.19100	917.85300	917.85300			0.00	0	
AL7T On 03/02/2022 Index Future			928.26600	928.26600	927.92600	927.92600			0.00	0	
Total AL7T Future									0.00	0	
Total For AL7T									0.00	0	
ALBI On 06/05/2021 Index Future			786.16600	786.16600	786.23200	786.23200			0.00	0	30
ALBI On 05/08/2021 Index Future			794.53900	794.53900	794.61500	794.61500			0.00	0	
ALBI On 04/11/2021 Index Future			803.10500	803.10500	803.18500	803.18500			0.00	0	
ALBI On 03/02/2022 Index Future			811.91700	811.91700	812.00000	812.00000			0.00	0	
Total ALBI Future									0.00	0	30
Total For ALBI									0.00	0	30
IGOV On 06/05/2021 Index Future			281.41300	281.41300	280.33300	280.33300			0.00	0	97
IGOV On 05/08/2021 Index Future			284.48000	284.48000	283.39100	283.39100			0.00	0	
IGOV On 04/11/2021 Index Future			287.61500	287.61500	286.51500	286.51500			0.00	0	
IGOV On 03/02/2022 Index Future			290.83800	290.83800	289.72700	289.72700			0.00	0	
Total IGOV Future									0.00	0	97
Total For IGOV									0.00	0	97
Total for Index									0.00	0	1,25
JIBAR f On 17/02/2021 Jibar Future			3.64500	96.35500	3.64500	96.35500			0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.70500	96.29500	3.70500	96.29500			0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.70000	96.30000	3.70000	96.30000			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.71000	96.29000	3.71000	96.29000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.71500	96.28500	3.71500	96.28500			0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.73000	96.27000	3.74000	96.26000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.80000	96.20000	3.80000	96.20000			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			4.05000	95.95000	3.99500	96.00500			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.21000	95.79000	4.13000	95.87000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.42500	95.57500	4.32500	95.67500			0.00	0	20,00
JIBAR f On 21/09/2022 Jibar Future			4.57500	95.42500	4.44500	95.55500			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.76000	95.24000	4.65500	95.34500			0.00	0	
Total Jibar Future									0.00	0	50,00
Total For JIBAR FUTURE									0.00	0	50,00
Total for Jibar									0.00	0	50,00
5Y STN On 21/12/2021 Interest Rate Swap			90.72000	90.72000	90.70000	90.70000			0.00	0	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										275,672,662.50	2,325	1,200,06
AA06 On 15/04/2021 Spot Bond					0.00000	100.40933				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			5.45000	103.87642	5.45000	103.86104				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.43000	303.12234	3.43000	303.09401				0.00	0	54,000,00
Total ABCPI3 SPOT										0.00	0	54,000,00
Total For ABCPI3										0.00	0	54,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.91422				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.38775				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.30298	9.65000	101.27675				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.22166				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.95283				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.52967				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.16075				0.00	0	
Total ABFN16 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 ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.42128				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.90655				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.46701				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.33807				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.59905				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.24042				0.00	0	911,400,00
Total ABFN26 SPOT										0.00	0	911,400,00
Total For ABFN26										0.00	0	911,400,00
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.23102				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.92420				0.00	0	400,000,00
Total ABFN28 SPOT										0.00	0	400,000,00
Total For ABFN28										0.00	0	400,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.87561				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.89900				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.02411				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.53382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.54846				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.51855				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.64527				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.96746				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.48395				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.30947				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.22097				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.51747				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.57080				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.80002				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.45503				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	

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 14/10/2024 Spot Bond					0.00000	100.46793			0.00	0	
Total ABFN44 SPOT									0.00	0	
Total For ABFN44									0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.47719			0.00	0	
Total ABFN45 SPOT									0.00	0	
Total For ABFN45									0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.77157			0.00	0	
Total ABFN46 SPOT									0.00	0	
Total For ABFN46									0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.92082			0.00	0	
Total ABFN47 SPOT									0.00	0	
Total For ABFN47									0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.91650			0.00	0	
Total ABFN48 SPOT									0.00	0	
Total For ABFN48									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.49222			0.00	0	
Total ABJ01 SPOT									0.00	0	
Total For ABJ01									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.95980			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.17550			0.00	0	
Total ABK8 SPOT									0.00	0	
Total For ABK8									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.04000	4.04000	4.04000	147.35460			0.00	0	
Total ABKI03 SPOT									0.00	0	
Total For ABKI03									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	76.79646	100.00000	76.62555			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.91000	6.91000	6.91000	141.18984		157,409,800,000.00	22,780,000,000	5,203,244,000	
Total ABKI04 SPOT								157,409,800,000.00	22,780,000,000	5,203,244,000	
Total For ABKI04								157,409,800,000.00	22,780,000,000	5,203,244,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.05117	100.00000	20.00631		0.00	0	0	
Total ABKI04/I2025 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABK104/I2025									0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.57506			0.00	0	
Total ABKS1 SPOT									0.00	0	
Total For ABKS1									0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.72000	217.24293	2.72000	217.22680			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.48000	2.48000	2.48000	148.27791			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.12000	4.12000	4.12000	190.04883			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.68000	4.68000	4.68000	214.17484			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.29000	6.29000	6.29000	106.37872			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.67500	6.67500	6.67500	119.90710			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.95000	4.95000	4.95000	102.78952			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.48000	104.07628	4.48000	104.06359			0.00	0	420,000,00
Total ABS11 SPOT									0.00	0	420,000,00
Total For ABS11									0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.79000	108.34155	4.79000	108.32738			0.00	0	300,000,00
Total ABS13 SPOT									0.00	0	300,000,00
Total For ABS13									0.00	0	300,000,00
ABS15 On 11/11/2022 Spot Bond			4.82000	110.75496	4.82000	110.74039			0.00	0	20,000,00
Total ABS15 SPOT									0.00	0	20,000,00
Total For ABS15									0.00	0	20,000,00
ABS16 On 11/11/2025 Spot Bond			6.24000	119.60659	6.24000	119.58629			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.45000	119.49802	7.45000	119.47387				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			5.26000	114.92432	5.26000	114.90784				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.78500	113.08401	6.78500	113.06317				0.00	0	10,000.00
Total ABS7 SPOT										0.00	0	10,000.00
Total For ABS7										0.00	0	10,000.00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.59932	100.00000	13.56889				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.78000	1.78000	1.78000	316.29492				0.00	0	10,000.00
Total ABS12 SPOT										0.00	0	10,000.00
Total For ABS12										0.00	0	10,000.00
ABS14 On 31/01/2022 Spot Bond			1.16000	169.89198	1.16000	169.88654				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.55000	9.55000	9.55000	105.04907				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.00652				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.97494				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.93567				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.94043				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	100.44719				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.97202				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.97202				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.99891				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.99891				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	163.48136				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	166.73526				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.92146				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.91512				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.89140				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.34900				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.30731				0.00	0	
Total AECI02 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 AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.93372				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.93304				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.28747				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.42356				0.00	0	1,610,000,00
Total AGL02 SPOT										0.00	0	1,610,000,00
Total For AGL02										0.00	0	1,610,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	98.21017				0.00	0	4,600,000,00
Total AGL03 SPOT										0.00	0	4,600,000,00
Total For AGL03										0.00	0	4,600,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.31605				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.27559				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.07483				0.00	0	200,000,00
Total AGT03 SPOT										0.00	0	200,000,00
Total For AGT03										0.00	0	200,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	102.00606				0.00	0	500,000,00
Total AGT04 SPOT										0.00	0	500,000,00
Total For AGT04										0.00	0	500,000,00
AHF2A On 18/07/2021 Spot Bond					0.00000	100.44294				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.44294				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.51622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.43076				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.42668				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.47150				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.51628				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.66256				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.70718				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.14078				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.93120				0.00	0	112,000,00
Total AHF5A2 SPOT										0.00	0	112,000,00
Total For AHF5A2										0.00	0	112,000,00
AHF5A On 21/08/2023 Spot Bond			5.98000	108.83945	5.98000	108.82203				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	99.92718				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.92181				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	100.32903			0.00	0	
Total AHF5D1 SPOT									0.00	0	
Total For AHF5D1									0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.22348			0.00	0	
Total AHF6A1 SPOT									0.00	0	
Total For AHF6A1									0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.40492			0.00	0	
Total AHF6A2 SPOT									0.00	0	
Total For AHF6A2									0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.92711			0.00	0	
Total AHF6B1 SPOT									0.00	0	
Total For AHF6B1									0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.92173			0.00	0	
Total AHF6C1 SPOT									0.00	0	
Total For AHF6C1									0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.88427			0.00	0	
Total AHF6D1 SPOT									0.00	0	
Total For AHF6D1									0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	99.93250			0.00	0	
Total AHF7A1 SPOT									0.00	0	
Total For AHF7A1									0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.92443			0.00	0	
Total AHF7B1 SPOT									0.00	0	
Total For AHF7B1									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.91906			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.87365			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.86000	113.20760	6.86000	113.18663		6,722,800,000,000.00	980,000,000	502,000,000	
Total AIR02 SPOT								6,722,800,000,000.00	980,000,000	502,000,000	
Total For AIR02								6,722,800,000,000.00	980,000,000	502,000,000	
AIR04 On 29/05/2024 Spot Bond			5.98000	111.65278	5.98000	111.63461		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			10.99500	96.50791	10.99500	96.47938				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.39000	167.55421	6.39000	167.52527				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.51960				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.34902				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.04199				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.25136				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.59719				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.19885				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.87871				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.88502				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.12139				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.03000	228.97725	5.03000	228.94599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.04500	206.58392	5.04500	206.55564				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	101.09606				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.14000	168.34104	2.14000	168.33112			99,296,000,000.00	46,400,000	11,600,000	
Total ASN137 SPOT									99,296,000,000.00	46,400,000	11,600,000	
Total For ASN137									99,296,000,000.00	46,400,000	11,600,000	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0		
Total ASN140 SPOT									0.00	0		
Total For ASN140									0.00	0		
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0		
Total ASN144 SPOT									0.00	0		
Total For ASN144									0.00	0		
ASN14: On 20/06/2021 Spot Bond					0.00000	98.22033			0.00	0		
Total ASN145 SPOT									0.00	0		
Total For ASN145									0.00	0		
ASN14: On 04/05/2021 Spot Bond					0.00000	100.20556			0.00	0	183,000,000	
Total ASN146 SPOT									0.00	0	183,000,000	
Total For ASN146									0.00	0	183,000,000	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.21124			0.00	0		
Total ASN147 SPOT									0.00	0		
Total For ASN147									0.00	0		
ASN14: On 31/01/2022 Spot Bond			2.18500	168.27033	2.18500	168.26023			0.00	0		
Total ASN149 SPOT									0.00	0		
Total For ASN149									0.00	0		
ASN15: On 31/05/2021 Spot Bond					0.00000	54.51215			0.00	0		
Total ASN150 SPOT									0.00	0		
Total For ASN150									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15: On 02/06/2021 Spot Bond					0.00000	101.22938				0.00	0	135,000,00
Total ASN152 SPOT										0.00	0	135,000,00
Total For ASN152										0.00	0	135,000,00
ASN15: On 31/03/2028 Spot Bond			5.01000	179.74312	5.01000	179.71870				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.14439				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.97100				0.00	15,000,000	122,000,00
Total ASN161 SPOT										0.00	15,000,000	122,000,00
Total For ASN161										0.00	15,000,000	122,000,00
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.14603				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.08113				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.80086				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.02000	103.69754	5.02000	103.68333				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.84083				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.85380				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.93533				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	99.87042				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.85225				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.19037				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	101.08225				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.07797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.84243				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.02878				0.00	15,000,000	213,000,00
Total ASN278 SPOT										0.00	15,000,000	213,000,00
Total For ASN278										0.00	15,000,000	213,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	99.92555				0.00	0	170,000,00
Total ASN279 SPOT										0.00	0	170,000,00
Total For ASN279										0.00	0	170,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	99.92744				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.04492				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.79903				0.00	15,000,000	170,000,00
Total ASN291 SPOT										0.00	15,000,000	170,000,00
Total For ASN291										0.00	15,000,000	170,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.91197				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.17268				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.49000	4.49000	4.49000	100.25068				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.18500	5.18500	5.18500	91.98109				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.86260				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	100.98781				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.12624				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.86924				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.13000	102.21485	5.13000	102.20052				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.92774				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.84078				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.89695				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.88822				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.88822				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.19023				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.06996				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.87080				0.00	0	
Total ASN373 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 ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.90400				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.29604				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.97444				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.97444				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.05580				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.87870				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.93380				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.92906				0.00	15,000,000	206,000,00
Total ASN399 SPOT										0.00	15,000,000	206,000,00
Total For ASN399										0.00	15,000,000	206,000,00
ASN40: On 20/12/2024 Spot Bond					0.00000	100.87238				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.03042				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	101.04720				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	105.26977				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 17/06/2021 Spot Bond					0.00000	100.84150				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN440 On 17/06/2021 Spot Bond					0.00000	100.84150				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.80315				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.82946				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.10946				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN450 On 20/03/2023 Spot Bond					0.00000	101.54544				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN450 On 21/12/2026 Spot Bond					0.00000	103.78605				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.42353				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.42761				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN460 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.66103				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	

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 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	103.96889				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	100.43209				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	105.11281				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.25862				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.30366				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	103.80466				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	104.45734				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.08338				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.90067				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.07787				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	99.90323				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	98.60500				0.00	0	
Total ASN485 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 ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.99468				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.89751				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	100.95775				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49 On 07/09/2021 Spot Bond					0.00000	100.94711				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49 On 30/09/2021 Spot Bond					0.00000	100.62789				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49 On 08/09/2021 Spot Bond					0.00000	100.84805				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49 On 10/03/2021 Spot Bond					0.00000	100.82847				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.86095				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.86095				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49 On 16/03/2021 Spot Bond					0.00000	100.74086				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.73560				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.59415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	100.87383				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	101.43715	9.00000	101.43014				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	101.30797	8.18000	101.29984				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	101.33635	8.36000	101.32844				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.33635	8.36000	101.32844				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.61326				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.50547				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.41298				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	100.44348	9.10000	100.41879				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	100.53624	11.05000	100.50637				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	100.53387	11.00000	100.50414				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53 On 13/05/2021 Spot Bond					0.00000	100.02382				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	100.51015	10.50000	100.48174				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	101.14186				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN53 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	101.02411				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	100.51015	10.50000	100.48174				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.75823				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.24770				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.51375				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.92126				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	100.51490	10.60000	100.48623				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN54 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.83808				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.07768	10.47000	100.48039				0.00	0	
Total ASN557 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	100.46055	10.55000	100.43170				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.20220				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.11693				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN561 On 10/05/2021 Spot Bond					0.00000	100.09549				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN562 On 10/05/2021 Spot Bond					0.00000	100.09549				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN563 On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.06496				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.38000	107.87080	5.38000	107.85498				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.75322	9.30000	103.72716				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	101.41962				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.54203				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.92972				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.11679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.67414				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.70000	103.24542	5.70000	103.22948				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.06833				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.33433				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.07824				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.06529				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.18000	8.18000	8.18000	107.23979				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.98059				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.24882				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.16000	10.16000	10.16000	112.56418				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.88902				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.97091				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.70078				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.70088				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.67872				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.11084				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.11084				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.70871				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.14346				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.11036				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.14289				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.07755				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.14274				0.00	0	
Total BAYA85 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 BAYA85										0.00	0	
BAYB1 On 30/06/2021 Spot Bond					0.00000	101.27370				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.30539				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.30539				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.30539				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.33814				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 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	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.30601				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.67577				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.37113				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.12959				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.10500	7.10500	7.10500	108.32881				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.19144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.56706				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.63063				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.11971				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.98000	112.39498	6.98000	112.37368				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.48299				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.75412				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.88000	104.71491	6.88000	104.69545				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.31101				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.98000	102.76347	5.98000	102.74702				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.06224				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.61446				0.00	0	3,000,000.00
Total BGL15 SPOT										0.00	0	3,000,000.00
Total For BGL15										0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL16 On 25/05/2022 Spot Bond					0.00000	99.84328				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.12973				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.68365				0.00	0	400,000,0€
Total BGL18 SPOT										0.00	0	400,000,0€
Total For BGL18										0.00	0	400,000,0€
BGL19 On 29/09/2024 Spot Bond					0.00000	100.97982				0.00	860,000,000	430,000,0€
Total BGL19 SPOT										0.00	860,000,000	430,000,0€
Total For BGL19										0.00	860,000,000	430,000,0€
BGT01 On 12/09/2022 Spot Bond					0.00000	105.83151				0.00	2,000,000,000	1,221,000,0€
Total BGT01 SPOT										0.00	2,000,000,000	1,221,000,0€
Total For BGT01										0.00	2,000,000,000	1,221,000,0€
BID08 On 30/06/2022 Spot Bond					0.00000	101.06790				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.11909				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.30477				0.00	0	400,000,0€
Total BID10 SPOT										0.00	0	400,000,0€
Total For BID10										0.00	0	400,000,0€
BID11 On 15/11/2023 Spot Bond			5.72000	112.20677	5.72000	112.18929				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.89922				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.15979				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.69019				0.00	0	1,000,000,0€
Total BID14 SPOT										0.00	0	1,000,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID14										0.00	0	1,000,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.27748				0.00	500,000,000	500,000,00
Total BID15 SPOT										0.00	500,000,000	500,000,00
Total For BID15										0.00	500,000,000	500,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.33644				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.63593				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.39100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.35600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.09600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.07470				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.77982				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.35514				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.67484				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	99.99185				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.14247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	98.61376				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 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	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.46430				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.19721				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.21240				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.48636				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.52356				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.18845				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.19718				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.20477				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.82271				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.11440				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	
CBL26 On 06/05/2021 Spot Bond			4.58000	104.54490	4.58000	104.53190				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.07952				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.02698				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.60000	114.71466	6.60000	114.69419				0.00	0	3,000,00
Total CCT01 SPOT										0.00	0	3,000,00
Total For CCT01										0.00	0	3,000,00
CCT02 On 12/06/2024 Spot Bond			6.95000	115.74334	6.95000	115.72162				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.48000	117.50490	7.48000	117.48107				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.90000	106.98781	8.90000	104.37395				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.31464				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.18669				0.00	0	
Total CGR43 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 CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.31701				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.61156				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.73017				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.50287				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.53379				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	101.29531				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	158.69545	3.14000	161.09294				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.11000	2.11000	2.11000	161.40704				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.57152	4.77000	112.29100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.47200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.53593				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.75000	114.80759	6.75000	114.78654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN362 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	116.73465	8.70700	126.61600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.19053				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.37287				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	107.08180				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.57500	104.46134	5.57500	104.44545				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	103.28164	10.98000	103.25115				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	119.49400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	100.79569				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	122.44768	6.50000	122.00800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.42100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN386 On 20/03/2021 Spot Bond					0.00000	100.90395				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.91195				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.03015				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.02988				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.47500	104.18783	5.47500	104.17242				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.11000	168.38819	2.11000	168.37841				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.18000	134.05636	5.18000	134.03743				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.62000	131.88979	5.62000	131.86959				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.44900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.53148				0.00	0	
Total CLN458 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 CLN458										0.00	0	
CLN46 On 29/11/2021 Spot Bond					0.00000	101.66224				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.18000	108.29731	6.18000	108.27911				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	101.51533				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.00700				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.31111				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	99.96490				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47 On 23/06/2021 Spot Bond					0.00000	99.36600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47 On 29/11/2021 Spot Bond			100.00000	59.53483	100.00000	59.40161				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48 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	
CLN48 On 20/05/2021 Spot Bond					0.00000	100.04539				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48 On 20/05/2021 Spot Bond					0.00000	100.16926				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48 On 02/12/2021 Spot Bond					0.00000	101.74624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.67500	105.07404	5.67500	105.05789				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	103.18081	10.16000	104.45900				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.98000	104.84197	5.98000	104.82491				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.30432				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.06849				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.28761				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.38000	116.16551	6.38000	116.14536				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.52609				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	99.92594				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.61620				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.65128				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN504 On 11/10/2024 Spot Bond					0.00000	99.98152				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.17211				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.34296				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.22276				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.24311				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.27767	9.96000	104.24967				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.02337	10.01000	102.99573				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.87101				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.29634	9.60000	102.43342				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.00285				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.82775				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.02921				0.00	0	
Total CLN523 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 CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	104.10735	9.20000	104.08148				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.34018				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.86221				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.42634				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.81167				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.75984				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.93724				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	101.00285				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.99105				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.49588				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.33000	108.20715	8.33000	108.18275				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.11065				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.35817				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.56506				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	138.39900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	101.21196				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
CLN543 On 17/01/2024 Spot Bond					0.00000	100.55286				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			7.80000	109.70833	7.80000	109.68552				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			7.85000	111.60191	7.85000	111.57817				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			7.94000	111.33894	7.94000	111.31499				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	312.67059				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN556 On 15/11/2023 Spot Bond					0.00000	100.03096				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.02660				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	99.89463				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.62600				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
CLN560 On 20/12/2023 Spot Bond			100.00000		0.00000	120.38300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.09589				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.57310	10.19000	102.58056				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			7.80000	111.91308	7.80000	111.88942				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.14175				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	99.93314				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.99077				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.17062				0.00	0	
Total CLN567 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.09021				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.03322				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.17612				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.03000	110.22669	8.03000	110.20272				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.03070				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.33734				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.09070				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.00057				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.08576				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.47536				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.73187				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.10874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.13632				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
CLN582 On 16/09/2025 Spot Bond					0.00000	101.15208				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.43076				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.10385				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.70553				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.07880				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.91432				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.94787				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.13012				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.94932				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.60000	139.14808	3.60000	111.99614				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN593 On 24/11/2024 Spot Bond					0.00000	101.25622				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.76427				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.25622				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.12530				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.68999				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.98079				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.94787				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.94787				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.19200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.28414				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.17195				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.02262				0.00	0	
Total CLN605 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 CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.66545				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.49184				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.92773				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.81680	9.32000	102.79107				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.34320				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.66085				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.09606				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	99.93048				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.13624				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.76669				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.11200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.67870				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.04632				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.10383				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.29375				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.29272				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.27103				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.72800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.36440				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.04000	105.91570	6.04000	105.89829				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	99.96630				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.18027				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN628 On 31/07/2034 Spot Bond			11.64000	63.28185	11.64000	84.37219				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	99.93353				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.50000	103.65222	8.50000	103.62879				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.96646				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	99.93251				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.74695				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.12196				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.48344				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	99.93110				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	99.96662				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	99.96831				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.02056				0.00	0	
Total CLN639 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 CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	99.96339				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.43323				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	99.93070				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.92954				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.29843				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.93120				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	99.96662				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	101.16854				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	99.96662				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	99.97353				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	99.96662				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	99.98818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.75100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.10946				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.76069				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.68880				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.94679				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.98311				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.25700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.12400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	109.74100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	133.08200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN665 On 27/02/2023 Spot Bond					0.00000	101.65471				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.82761				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	99.95952				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.44620				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.97975				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.28949				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	99.96286				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.04457				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.19095	139.07836	4.19095	113.01232				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.19095	139.07836	4.19095	113.01305				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.44085				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.96205				0.00	0	
Total CLN676 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 CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.95990				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	102.00770				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.91187				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.55033				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	99.96135				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.00752				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.87083				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.89613				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.02846				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.03996				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.06985				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.06964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.93558				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.73787				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.93566				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	99.99985				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.40088				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.75500				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.06647				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.93227				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.35724				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.85894				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.05419				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70 On 11/11/2022 Spot Bond					0.00000	100.08139				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	86.53868				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.46727				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.55482				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.51890				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.90083				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	99.95883				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70 On 11/09/2026 Spot Bond					0.00000	101.00358				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70 On 26/08/2025 Spot Bond					0.00000	100.91331				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.55102				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN71 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.80080				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN71 On 11/03/2021 Spot Bond					0.00000	101.89441				0.00	0	
Total CLN712 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 CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.01634				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.91963				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.91963				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.91963				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	79.56363				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.57081				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.90147				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	78.53477				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	78.86538				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.01486				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	79.59421				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.84220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.84220				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.84220				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.85801				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.85801				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.85801				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.16387				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.23385				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.89267				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.13389				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.08703				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			7.10500	108.34959	7.10500	108.32881				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.00010				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.38000	112.50162	7.38000	112.47922				0.00	0	13,002,000,00
Total COJ05 SPOT										0.00	0	13,002,000,00
Total For COJ05										0.00	0	13,002,000,00
COJ07 On 23/03/2021 Spot Bond			5.15500	104.90109	5.15500	104.88634				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.95000	112.25186	8.95000	112.22486		7,876,000,000,000.00		880,000,000	740,000,00	
Total COJ08 SPOT								7,876,000,000,000.00		880,000,000	740,000,00	
Total For COJ08								7,876,000,000,000.00		880,000,000	740,000,00	
COJG01 On 09/06/2024 Spot Bond			6.16000	113.82426	6.16000	113.80529				0.00	0	69,100,000,00
Total COJG01 SPOT										0.00	0	69,100,000,00
Total For COJG01										0.00	0	69,100,000,00
COT01 On 03/04/2023 Spot Bond			6.81500	107.90151	6.81500	107.88164				0.00	0	34,000,00
Total COT01 SPOT										0.00	0	34,000,00
Total For COT01										0.00	0	34,000,00
COT02 On 03/04/2028 Spot Bond			9.36000	108.14140	9.36000	108.11422				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.45000	101.97462	9.45000	101.94876				0.00	0	8,200,000,00
Total COT03 SPOT										0.00	0	8,200,000,00
Total For COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.18000	9.18000	9.18000	108.29467				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.85874				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG85 On 21/09/2021 Spot Bond					0.00000	100.93560				0.00	0	
Total DENG85 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 DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.94325				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.74230				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.67477				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.34928				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.08702				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.91129				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.83082				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.08135				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01; On 20/12/2021 Spot Bond					0.00000	102.17257				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.93237				0.00	0	400,000,00
Total DSY01 SPOT										0.00	0	400,000,00
Total For DSY01										0.00	0	400,000,00
DSY02 On 21/11/2024 Spot Bond					0.00000	100.96835				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.20000	8.20000	8.20000	109.69895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.43792				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.92650				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.93000	102.51635	5.93000	102.50001				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.29500	106.69984	6.29500	106.68188			28,269,586,000.00	4,490,800	58,785,50	
Total DV23 SPOT									28,269,586,000.00	4,490,800	58,785,50	
Total For DV23									28,269,586,000.00	4,490,800	58,785,50	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.23230	100.00000	27.17236			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	27.23230	100.00000	27.17236			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			5.85000	110.42691	5.85000	110.40961			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	100.00000	9.69000	99.97429			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.00000	9.69000	99.97429			0.00	0		
Total DV24/R2023 SPOT									0.00	0		
Total For DV24/R2023									0.00	0		
DV29 On 18/02/2029 Spot Bond			10.98500	95.36806	10.98500	95.34036			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	100.00000	10.10000	99.97323			0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	100.00000	10.10000	99.97323			0.00	0		
Total DV29/R213 SPOT									0.00	0		
Total For DV29/R213									0.00	0		
DVF21 On 29/11/2021 Spot Bond					0.00000	101.14062			0.00	0		
Total DVF21 SPOT									0.00	0		
Total For DVF21									0.00	0		
DVF22 On 28/03/2022 Spot Bond					0.00000	100.44203			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.01726				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.55379				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.53932				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.17328				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.43448				0.00	0	2,500,000,00
Total DVF26 SPOT										0.00	0	2,500,000,00
Total For DVF26										0.00	0	2,500,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	99.02964				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.97419				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.99465				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.56100				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.21957				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	95.09961				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2! On 31/01/2027 Spot Bond					0.00000	100.23205				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3! On 21/08/2023 Spot Bond					0.00000	99.92114				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.91704				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.68000	104.55150	4.68000	104.53837				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.38500	108.68626	5.38500	108.67030				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.29000	114.37043	6.29000	114.35086				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.29000	104.29638	5.29000	104.28134				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.02000	92.02604	5.02000	92.01344				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037! On 31/01/2037 Spot Bond			2.25000	131.69933	2.25000	131.69117				0.00	0	
Total EL037!I2038 SPOT										0.00	0	
Total For EL037!I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.13000	139.57877	4.28000	138.22991				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.29300	124.01879	4.29300	124.00424				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.33500	119.94470	4.33500	119.93049				0.00	0	
Total EL30 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 EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.94000	105.77526	4.94000	105.76107				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.99000	94.03576	4.99000	94.02296				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	131.69933	2.25000	131.69117				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	145.26550				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	142.94758				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	110.10333				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	109.16341				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	109.56866				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	107.91604				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	100.22992				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	101.65943				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.36926				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.36000	105.03609	5.36000	105.02071				0.00	0	20,000,000.00
Total EMM02 SPOT										0.00	0	20,000,000.00
Total For EMM02										0.00	0	20,000,000.00
EMM03 On 04/05/2024 Spot Bond			8.52000	107.13347	8.52000	107.10879				0.00	0	36,204,600.00
Total EMM03 SPOT										0.00	0	36,204,600.00
Total For EMM03										0.00	0	36,204,600.00
EMM04 On 16/05/2028 Spot Bond			10.58500	10.58500	10.58500	98.18110		396,937,500,000.00		37,500,000	18,750,000.00	
Total EMM04 SPOT								396,937,500,000.00		37,500,000	18,750,000.00	
Total For EMM04								396,937,500,000.00		37,500,000	18,750,000.00	
EMM05 On 17/04/2029 Spot Bond			10.93500	10.93500	10.93500	102.71007			0.00	0	673,166,500.00	
Total EMM05 SPOT									0.00	0	673,166,500.00	
Total For EMM05									0.00	0	673,166,500.00	
EMM06 On 23/06/2025 Spot Bond			8.60000	107.45874	8.60000	104.89648			0.00	0		
Total EMM06 SPOT									0.00	0		
Total For EMM06									0.00	0		
EMM07 On 10/07/2027 Spot Bond			8.60000	8.60000	8.60000	106.41498			0.00	0		
Total EMM07 SPOT									0.00	0		
Total For EMM07									0.00	0		
EMM07 On 17/07/2032 Spot Bond			11.12000	11.12000	11.12000	79.90881			0.00	0		
Total EMM07P SPOT									0.00	0		
Total For EMM07P									0.00	0		
EMM08 On 18/06/2030 Spot Bond			10.01000	10.01000	10.01000	104.09354			0.00	0		
Total EMM08P SPOT									0.00	0		
Total For EMM08P									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM09 On 18/06/2032 Spot Bond			11.12000	11.12000	11.12000	98.14482				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.22837				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.14193				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.98784				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.01734				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.96738				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.94071				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.13141				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.18707				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.84314				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.10302				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.05756				0.00	0	
Total EQT002 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 EQT002									0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.08866			0.00	0	
Total EQT003 SPOT									0.00	0	
Total For EQT003									0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.44392			0.00	0	
Total EQT004 SPOT									0.00	0	
Total For EQT004									0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.06553			0.00	0	50,000,00
Total EQT005 SPOT									0.00	0	50,000,00
Total For EQT005									0.00	0	50,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.24571			0.00	0	
Total EQT006 SPOT									0.00	0	
Total For EQT006									0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.00012			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.00006			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.00015			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.00007			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.00008			0.00	15,000,000	199,000,00
Total ERSA25 SPOT									0.00	15,000,000	199,000,00
Total For ERSA25									0.00	15,000,000	199,000,00
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.00009			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.00005			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.00010			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.69000	108.44275	5.69000	108.42595			0.00	0	107,200,00
Total ES23 SPOT									0.00	0	107,200,00
Total For ES23									0.00	0	107,200,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.64903	10.00000	100.62191			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			7.71000	103.56717	7.71000	103.54566		10,145,696,940,000.00	1,315,914,000	4,025,616,00	
Total ES26 SPOT								10,145,696,940,000.00	1,315,914,000	4,025,616,00	
Total For ES26								10,145,696,940,000.00	1,315,914,000	4,025,616,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.98398	7.85000	102.96221			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			10.98000	79.79573	10.99000	79.71635		456,951,436,272,000.00	41,616,706,400	23,206,923,60	
Total ES33 SPOT								456,951,436,272,000.00	41,616,706,400	23,206,923,60	
Total For ES33								456,951,436,272,000.00	41,616,706,400	23,206,923,60	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.22379	7.50000	103.20280			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.54500	78.75347	11.54500	78.72919		118,442,464,000.00	10,259,200	5,202,000,00	
Total ES42 SPOT								118,442,464,000.00	10,259,200	5,202,000,00	
Total For ES42								118,442,464,000.00	10,259,200	5,202,000,00	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.68831	8.50000	102.66483			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	100.41252			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.06750			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.00259			0.00	20,000,000	5,000,00
Total EXX05 SPOT									0.00	20,000,000	5,000,00
Total For EXX05									0.00	20,000,000	5,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.92773				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.35177				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.93114				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.02714				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.02845				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.29082				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.57099				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.46123				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.71000	5.71000	5.71000	103.30314				0.00	0	260,000,00
Total FRB14 SPOT										0.00	0	260,000,00
Total For FRB14										0.00	0	260,000,00
FRB17 On 08/01/2022 Spot Bond					0.00000	102.67839				0.00	700,000,000	350,000,00
Total FRB17 SPOT										0.00	700,000,000	350,000,00
Total For FRB17										0.00	700,000,000	350,000,00
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.12374				0.00	0	152,000,00
Total FRB18 SPOT										0.00	0	152,000,00

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 FRB18										0.00	0	152,000,00
FRB19 On 14/04/2021 Spot Bond			6.65000	105.11914	6.65000	105.10019				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.03882				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.44682				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.22296				0.00	0	820,000,00
Total FRB22 SPOT										0.00	0	820,000,00
Total For FRB22										0.00	0	820,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.53118				0.00	0	400,000,00
Total FRB23 SPOT										0.00	0	400,000,00
Total For FRB23										0.00	0	400,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.06545				0.00	0	55,000,00
Total FRB24 SPOT										0.00	0	55,000,00
Total For FRB24										0.00	0	55,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.39902				0.00	18,800,000	10,204,700,00
Total FRB25 SPOT										0.00	18,800,000	10,204,700,00
Total For FRB25										0.00	18,800,000	10,204,700,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.17133				0.00	0	6,275,000,00
Total FRB26 SPOT										0.00	0	6,275,000,00
Total For FRB26										0.00	0	6,275,000,00
FRB27 On 03/06/2026 Spot Bond			8.30000	110.08977	8.30000	110.06518				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.81197				0.00	0	1,500,000,00
Total FRB28 SPOT										0.00	0	1,500,000,00
Total For FRB28										0.00	0	1,500,000,00
FRBI22 On 31/01/2022 Spot Bond			1.16500	169.88402	1.16500	169.87855				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.27000	2.27000	2.27000	312.30175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.44500	2.44500	2.44500	148.47366				0.00	0	1,000,00
Total FRBI25 SPOT										0.00	0	1,000,00
Total For FRBI25										0.00	0	1,000,00
FRBI28 On 31/03/2028 Spot Bond			4.07000	190.67021	4.07000	190.64912				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.43500	4.43500	4.43500	100.65226				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.73000	4.73000	4.73000	213.11126				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.79500	81.96508	5.79500	81.95221				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.28000	88.59805	5.28000	88.58529				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.64000	5.64000	5.64000	81.53730				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.70000	5.70000	5.70000	80.84170				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	141.21405				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC18: On 06/08/2023 Spot Bond					0.00000	94.10539				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.22000	168.21538	2.22000	168.20512				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.08000	166.87369	3.08000	166.85960				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.03661				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.00307				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.30065				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.72131				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.09988				0.00	0	
Total FRC267 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 FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.30316				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	100.46658				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	101.03954				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	99.93048				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.01472				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.84738				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.12261				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.94500				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	108.87072				0.00	0	63,550,00
Total FRC286 SPOT										0.00	0	63,550,00
Total For FRC286										0.00	0	63,550,00
FRC28: On 20/12/2022 Spot Bond					0.00000	100.88351				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.34069				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.41645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRC293 SPOT									0.00	0	
Total For FRC293									0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.40830			0.00	0	
Total FRC294 SPOT									0.00	0	
Total For FRC294									0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.02910			0.00	0	
Total FRC296 SPOT									0.00	0	
Total For FRC296									0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.02965			0.00	0	
Total FRC297 SPOT									0.00	0	
Total For FRC297									0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.17261			0.00	0	100,000,00
Total FRC299 SPOT									0.00	0	100,000,00
Total For FRC299									0.00	0	100,000,00
FRC300 On 25/04/2023 Spot Bond					0.00000	101.60209			0.00	0	
Total FRC300 SPOT									0.00	0	
Total For FRC300									0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.67806			0.00	0	
Total FRC302 SPOT									0.00	0	
Total For FRC302									0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.44929			0.00	0	
Total FRC303 SPOT									0.00	0	
Total For FRC303									0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.16637			0.00	0	
Total FRC305 SPOT									0.00	0	
Total For FRC305									0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.10175			0.00	0	
Total FRC306 SPOT									0.00	0	
Total For FRC306									0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.19830			0.00	0	
Total FRC308 SPOT									0.00	0	
Total For FRC308									0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.86450			0.00	0	
Total FRC309 SPOT									0.00	0	
Total For FRC309									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	100.99566				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	100.99000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	100.93000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.09366				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	111.98000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	99.72329				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.06680				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.30725				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	98.49992				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.09349				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.11887				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	101.00657				0.00	0	
Total FRC324 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 FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.64206				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.43657				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.67141				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.14840				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.13128				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.48278				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 05/03/2021 Spot Bond					0.00000	100.90461				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	101.31973				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	106.77918				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.47797				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.07129				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.64509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.56561				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.29562				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.00005				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.90399				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.51861				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.20481				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.17542				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.31470				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.34691				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.32889				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.29813				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	101.29816				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.83443				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.33402				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.75651				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.33454				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.32669				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.22882				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.10460				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.12562				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.86000	2.86000	2.86000	167.20223				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.80000	2.80000	2.80000	167.29586				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	167.32708				0.00	0	
Total FRC71 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 FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.68000	96.84411	4.68000	96.83174				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.92000	105.06789	4.92000	105.05378				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.65467				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.18584				0.00	1,900,000,000	950,000,00
Total FRJ21 SPOT										0.00	1,900,000,000	950,000,00
Total For FRJ21										0.00	1,900,000,000	950,000,00
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.85422				0.00	1,200,000,000	7,463,000,00
Total FRJ22 SPOT										0.00	1,200,000,000	7,463,000,00
Total For FRJ22										0.00	1,200,000,000	7,463,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.30645				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.65902				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.55699				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.10599				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.44248				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.60082				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.46800	4.46800	4.46800	92.02803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS107 On 31/01/2038 Spot Bond			4.84000	4.84000	4.84000	106.16579				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS108 On 23/01/2024 Spot Bond					0.00000	99.75589				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.31262				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			4.98000	104.24310	4.98000	104.22893				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.98000	207.91631	4.98000	207.88818				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.12000	102.34858	5.12000	102.33427				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	207.27187				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.33000	143.62746	3.33000	143.61435				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	123.57086	3.70500	123.55833				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS116 On 31/01/2038 Spot Bond			4.92000	105.06789	4.92000	105.05378				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.13000	204.85721	5.13000	204.82870				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.18000	203.84963	5.18000	203.82101				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			2.86000	182.29048	2.86000	146.17176				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.21000	203.24798	5.21000	203.21928				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.12000	102.34858	5.12000	102.33427				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.82000	181.89245	4.82000	181.86866				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.87000	92.87818	5.87000	92.86334				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.71000	183.15032	4.71000	183.12691				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.77000	182.46298	4.77000	182.43935				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.72000	193.34304	5.72000	193.31308				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.82000	93.47560	5.82000	93.46077				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	102.33427				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.10000	102.61667	5.10000	102.60240				0.00	0	
Total FRS136 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 FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.58000	184.64980	4.58000	184.62683				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.49000	197.73545	5.49000	197.70605				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.71000	183.15032	4.71000	183.12691				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.71000	183.15032	4.71000	183.12691				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.00000	179.85550	5.00000	179.83111				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.63000	142.02309	3.63000	142.00897				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.92000	168.68731	1.92000	168.67840				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.06000	179.18237	5.06000	179.15779				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.10000	178.73523	5.10000	178.71051				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.60000	142.18259	3.60000	142.16858				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.57500	184.70776	4.57500	184.68482				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.11000	5.11000	5.11000	178.59889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	15.32111				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.86982				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.44225				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.48707				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 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	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.93957				0.00	0	205,000,0€
Total FRS180 SPOT										0.00	0	205,000,0€
Total For FRS180										0.00	0	205,000,0€
FRS18 On 27/09/2025 Spot Bond					0.00000	100.85145				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	148.69272				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	167.29735				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	159.18215				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	158.64736				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	127.60275				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	24.15503				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.16382				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.18821				0.00	0	148,000,00
Total FRS199 SPOT										0.00	0	148,000,00
Total For FRS199										0.00	0	148,000,00
FRS200 On 12/08/2025 Spot Bond					0.00000	100.02735				0.00	0	162,000,00
Total FRS200 SPOT										0.00	0	162,000,00
Total For FRS200										0.00	0	162,000,00
FRS201 On 06/08/2025 Spot Bond					0.00000	101.21121				0.00	15,000,000	221,000,00
Total FRS201 SPOT										0.00	15,000,000	221,000,00
Total For FRS201										0.00	15,000,000	221,000,00
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.52983				0.00	0	171,000,00
Total FRS206 SPOT										0.00	0	171,000,00
Total For FRS206										0.00	0	171,000,00
FRS209 On 18/11/2024 Spot Bond					0.00000	99.98636				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	123.43963				0.00	0	
Total FRS213 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 FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	118.96553				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
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	100.77748				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	101.19447				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	100.90399				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	100.50352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.03031				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.81849				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS236 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	111.29717				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23(On 23/10/2025 Spot Bond					0.00000	106.26306				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	100.59398				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	101.42255				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	101.73956				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	101.76773				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.45057				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	100.72742				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	100.09240				0.00	0	
Total FRS251 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 FRS251										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.07000	2.07000	2.07000	313.92405				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.81000	316.06428	1.81000	316.04864				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	316.04864				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.16000	169.89198	1.16000	169.88654				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.16000	169.89198	1.16000	169.88654				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.19701				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.82000	98.03052	4.82000	98.01763				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.50000	69.72362	4.50000	104.12282				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.75000	2.75000	2.75000	146.77786				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.03000	3.03000	3.03000	145.24073				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.87000	2.87000	2.87000	307.49662				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.90000	4.90000	4.90000	109.08170				0.00	0	2,000,00

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 FRX23 SPOT										0.00	0	2,000,00
Total For FRX23										0.00	0	2,000,00
FRX24 On 10/12/2024 Spot Bond			5.55000	119.67900	5.55000	119.66101				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.90000	115.44899	5.90000	115.43045				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.60000	117.06569	6.60000	117.04481				0.00	0	74,446,20
Total FRX26 SPOT										0.00	0	74,446,20
Total For FRX26										0.00	0	74,446,20
FRX27 On 07/03/2027 Spot Bond			6.84000	120.97486	6.84000	120.95239				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.11000	117.78780	7.11000	117.76506				0.00	0	6,000,00
Total FRX28 SPOT										0.00	0	6,000,00
Total For FRX28										0.00	0	6,000,00
FRX30 On 31/01/2030 Spot Bond			7.99000	111.57853	7.99000	111.55439				0.00	0	750,000,00
Total FRX30 SPOT										0.00	0	750,000,00
Total For FRX30										0.00	0	750,000,00
FRX31 On 21/02/2031 Spot Bond			8.49500	106.60955	8.49500	106.58545				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.23000	120.52623	8.23000	120.49953				0.00	0	550,000,00
Total FRX32 SPOT										0.00	0	550,000,00
Total For FRX32										0.00	0	550,000,00
FRX45 On 14/04/2045 Spot Bond			10.45500	81.29177	10.45500	81.26901				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.49614				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.75071				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.93549			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.94261			0.00	0	
Total FS7A1 SPOT									0.00	0	
Total For FS7A1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.93883			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.93653			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.93586			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.42055			0.00	0	
Total GBL04 SPOT									0.00	0	
Total For GBL04									0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.71038			0.00	0	1,600,000,00
Total GBL05 SPOT									0.00	0	1,600,000,00
Total For GBL05									0.00	0	1,600,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.05707			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.22821			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.02424			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.09597			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.58591			0.00	0	
Total GH5C1 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 GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.03500	107.71101	4.03500	107.69919				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.39494				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.05787				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.34565				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.56884				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.86000	113.86538	5.86000	113.84731				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.97048				0.00	3,138,000,000	1,669,000,000
Total GRT19 SPOT										0.00	3,138,000,000	1,669,000,000
Total For GRT19										0.00	3,138,000,000	1,669,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.52624				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.25000	107.82510	8.25000	107.80115				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.42676				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.53433				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.77810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.33095				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.90108				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.33988				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.88473				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.92237				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.47073				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.06066				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.94262				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.49604				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.86423				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.81689				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT38 On 31/03/2026 Spot Bond					0.00000	100.69717				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.23397				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.60964				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.10380				0.00	0	400,000,00
Total GRT41 SPOT										0.00	0	400,000,00
Total For GRT41										0.00	0	400,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	99.93224				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.87262				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.82785				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.75653				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.72078				0.00	80,000,000	40,000,00
Total H10T2 SPOT										0.00	80,000,000	40,000,00
Total For H10T2										0.00	80,000,000	40,000,00
H10T3 On 28/10/2021 Spot Bond					0.00000	100.79907				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.27202				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.63495				0.00	0	
Total H12T1 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 H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.08319				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.15436				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.77133				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.05410				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.49263				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.22820				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.07946				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.04993				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.74556				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.69971				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.68667				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.41000	311.19280	2.41000	311.17232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.76000	2.76000	2.76000	315.44076				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.51000	105.00576	9.51000	110.14739				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.01000	75.22945	5.01000	96.66363				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.05000	87.99317	11.05000	87.96703				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.63226	100.00000	9.61071				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.11000	87.21668	11.11000	87.19063				0.00	0	5,028,000,00
Total HWAY35 SPOT										0.00	0	5,028,000,00
Total For HWAY35										0.00	0	5,028,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.63134	100.00000	9.60979				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	100.63306				0.00	30,000,000,000	25,000,000,00
Total HWF11 SPOT										0.00	30,000,000,000	25,000,000,00
Total For HWF11										0.00	30,000,000,000	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.43735				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	101.07150				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.15000	150.14425	2.18000	149.96541			274,669,229,070,000.00	127,753,129,800	311,317,119,20	
Total I2025 SPOT									'4,669,229,070,000.00	127,753,129,800	311,317,119,20	
Total For I2025									'4,669,229,070,000.00	127,753,129,800	311,317,119,20	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029	On	31/03/2029	Spot Bond			3.56500	107.26245	3.56500	107.25203			206,757,116,803,000.00	57,996,386,200	271,368,800,10
Total I2029 SPOT												16,757,116,803,000.00	57,996,386,200	271,368,800,10
Total For I2029												16,757,116,803,000.00	57,996,386,200	271,368,800,10
I2033	On	28/02/2033	Spot Bond			4.18000	100.73338	4.18000	101.92595			363,917,847,480,000.00	87,061,686,000	148,429,952,20
Total I2033 SPOT												13,917,847,480,000.00	87,061,686,000	148,429,952,20
Total For I2033												13,917,847,480,000.00	87,061,686,000	148,429,952,20
I2038	On	31/01/2038	Spot Bond			4.18000	115.90989	4.22000	115.27748			434,026,912,692,000.00	343,068,639,400	386,141,013,70
Total I2038 SPOT												14,026,912,692,000.00	343,068,639,400	386,141,013,70
Total For I2038												14,026,912,692,000.00	343,068,639,400	386,141,013,70
I2046	On	31/03/2046	Spot Bond			4.27500	104.92327	4.27500	104.91107			536,744,443,545,000.00	125,554,255,800	352,890,362,90
Total I2046 SPOT												16,744,443,545,000.00	125,554,255,800	352,890,362,90
Total For I2046												16,744,443,545,000.00	125,554,255,800	352,890,362,90
I2050	On	31/12/2050	Spot Bond			4.20000	107.84313	4.28000	106.21957			219,620,484,320,000.00	290,385,829,600	390,039,714,80
Total I2050 SPOT												19,620,484,320,000.00	290,385,829,600	390,039,714,80
Total For I2050												19,620,484,320,000.00	290,385,829,600	390,039,714,80
IBL101	On	24/05/2022	Spot Bond			5.69500	5.69500	5.69500	106.18531			0.00	0	
Total IBL101 SPOT												0.00	0	
Total For IBL101												0.00	0	
IBL102	On	24/05/2022	Spot Bond					0.00000	100.99847			0.00	0	
Total IBL102 SPOT												0.00	0	
Total For IBL102												0.00	0	
IBL109	On	07/12/2023	Spot Bond			2.53000	310.22966	2.53000	310.20821			0.00	0	
Total IBL109 SPOT												0.00	0	
Total For IBL109												0.00	0	
IBL110	On	07/03/2021	Spot Bond			8.12000	8.12000	8.12000	101.67036			0.00	0	
Total IBL110 SPOT												0.00	0	
Total For IBL110												0.00	0	
IBL113	On	21/05/2021	Spot Bond					0.00000	99.93795			0.00	0	
Total IBL113 SPOT												0.00	0	
Total For IBL113												0.00	0	
IBL114	On	21/05/2022	Spot Bond					0.00000	100.08001			0.00	0	
Total IBL114 SPOT												0.00	0	
Total For IBL114												0.00	0	
IBL115	On	21/05/2023	Spot Bond					0.00000	99.93482			0.00	0	
Total IBL115 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.01293				0.00	0	400,000,00
Total IBL119 SPOT										0.00	0	400,000,00
Total For IBL119										0.00	0	400,000,00
IBL123 On 14/02/2022 Spot Bond					0.00000	100.62845				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.02574				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.52069				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.16233				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.49635				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.02393				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.78149				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.41443				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.93038				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.93516				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.05941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.99600				0.00	0	84,000,00
Total IBL138 SPOT										0.00	0	84,000,00
Total For IBL138										0.00	0	84,000,00
IBL140 On 14/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.93823				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.93854				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.85047				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.88037				0.00	0	206,000,00
Total IBL145 SPOT										0.00	0	206,000,00
Total For IBL145										0.00	0	206,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.68995				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.90774				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.90340				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.52816				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.97604				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL155 On 19/01/2022 Spot Bond					0.00000	100.35759				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.33300				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.34395				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.11137				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.06794				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total IBL161 SPOT										0.00	0	5,000,000,00
Total For IBL161										0.00	0	5,000,000,00
IBL36 On 31/01/2022 Spot Bond			1.28000	1.28000	1.28000	169.69489				0.00	0	200,000,00
Total IBL36 SPOT										0.00	0	200,000,00
Total For IBL36										0.00	0	200,000,00
IBL60 On 17/02/2024 Spot Bond			6.34000	110.56373	6.34000	110.54466				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.43998				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.56000	169.25630	1.56000	169.24903				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.77000	111.15446	4.77000	111.13998				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.11597				0.00	0	
Total IBL86 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 IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.58000	103.97278	4.58000	103.95987				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	84.17413	100.00000	83.98993				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	99.85125				0.00	15,000,000	198,000,00
Total IBL89 SPOT										0.00	15,000,000	198,000,00
Total For IBL89										0.00	15,000,000	198,000,00
IBL95 On 12/09/2021 Spot Bond					0.00000	101.54657				0.00	0	100,000,00
Total IBL95 SPOT										0.00	0	100,000,00
Total For IBL95										0.00	0	100,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	101.89424				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.50000	108.86047	7.50000	108.83832				0.00	0	49,000,00
Total IDCG06 SPOT										0.00	0	49,000,00
Total For IDCG06										0.00	0	49,000,00
IDCG08 On 13/05/2030 Spot Bond			9.48500	113.83895	9.48500	114.17292				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.04720				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.07000	114.63823	8.07000	114.61331				0.00	0	3,000,00
Total IDCG11 SPOT										0.00	0	3,000,00
Total For IDCG11										0.00	0	3,000,00
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.30150				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.21088				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.01780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	98.72407				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.37644				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.13201				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.87857				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.28060				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.83139				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.20097				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.39810				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.93332				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.95000	107.49285	6.95000	107.47268				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.43500	103.53458	5.43500	103.51929				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	101.19186				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.95767				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.69021				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.49909				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.90010				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.48332				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.60918				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.94434				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.84198				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.85751				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.51305				0.00	0	
Total IPF21 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 IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.96755				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.17836				0.00	0	114,000,00
Total IPF24 SPOT										0.00	0	114,000,00
Total For IPF24										0.00	0	114,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.48911				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.11754				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.11950				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.74077				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.05973				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.66897				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.95842				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.10336				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	100.13590	2.75000	100.12834				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.47000	174.65952	5.47000	174.63364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.20941				0.00	0	400,000,00
Total IV035 SPOT										0.00	0	400,000,00
Total For IV035										0.00	0	400,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	101.56080				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.21608				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.66000	3.66000	3.66000	165.96144				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.80203				0.00	0	420,000,00
Total IV040 SPOT										0.00	0	420,000,00
Total For IV040										0.00	0	420,000,00
IV041 On 29/09/2021 Spot Bond			7.69000	107.17096	7.69000	107.14863				0.00	0	4,000,000,00
Total IV041 SPOT										0.00	0	4,000,000,00
Total For IV041										0.00	0	4,000,000,00
IV042 On 18/11/2021 Spot Bond					0.00000	101.76927				0.00	0	80,000,00
Total IV042 SPOT										0.00	0	80,000,00
Total For IV042										0.00	0	80,000,00
IV043 On 21/11/2021 Spot Bond			7.71500	7.71500	7.71500	106.46293				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.34512				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.16000	168.30961	2.16000	168.29961				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.05534				0.00	0	3,370,000,00
Total IV046 SPOT										0.00	0	3,370,000,00
Total For IV046										0.00	0	3,370,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV050 On 26/06/2024 Spot Bond					0.00000	102.69256				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.37000	175.75040	5.37000	175.72483				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.74084				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.88000	100.02381	10.88000	99.99532				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.19500	105.70249	6.19500	105.68477				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.82380				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.84421				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.83060				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.20212				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.84500	103.39484	5.84500	103.37852				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.04732				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.01693				0.00	0	
Total IVC116 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.47341				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.30115				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.26592				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.65839				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.09909				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.63904				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.68986				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.82494				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.48548				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.43679				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.29673				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.37018				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.70602				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.96133				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.91284				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.73964				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	99.97277				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.51215				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.06697				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.70807				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.60686				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC179 On 23/03/2021 Spot Bond					0.00000	99.53256				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.53256				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.08168				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.02399				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.04382				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.90075				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.69182				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.18475	7.40000	101.16456				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.15934				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.27143				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.94817				0.00	0	
Total IVC190 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 IVC190										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.93511				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.88110				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.85951				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.78403				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.70866				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.62416				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.54713				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.47022				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.39343				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.23089				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.15353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.07628				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.99916				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.92216				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.84527				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.10167				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.87037				0.00	0	7,565,000,00
Total KAP006 SPOT										0.00	0	7,565,000,00
Total For KAP006										0.00	0	7,565,000,00
KAP007 On 26/10/2021 Spot Bond			6.43000	105.71515	6.43000	105.69678				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.92462				0.00	0	2,175,000,00
Total KAP012 SPOT										0.00	0	2,175,000,00
Total For KAP012										0.00	0	2,175,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	97.86859				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.42459				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond					0.00000	96.63204				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.93101				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.46396				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.36140				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.04000	131.92161	8.04000	131.89290				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.99007				0.00	0	79,200,00
Total LBK15 SPOT										0.00	0	79,200,00
Total For LBK15										0.00	0	79,200,00
LBK18 On 22/03/2022 Spot Bond					0.00000	94.86616				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.66000	106.34427	6.66000	106.32513				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.30421				0.00	0	7,327,439,30
Total LBK23 SPOT										0.00	0	7,327,439,30
Total For LBK23										0.00	0	7,327,439,30
LBK24 On 10/10/2024 Spot Bond			8.68000	108.61572	8.68000	108.59037				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	100.01923				0.00	0	2,940,000,00
Total LBK26 SPOT										0.00	0	2,940,000,00
Total For LBK26										0.00	0	2,940,000,00
LBK27 On 23/03/2023 Spot Bond					0.00000	95.37742				0.00	0	24,238,760,50
Total LBK27 SPOT										0.00	0	24,238,760,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK27										0.00	0	24,238,760,50
LBK28 On 15/05/2028 Spot Bond			11.58000	97.85115	11.58000	97.82073				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.73000	101.89041	9.73000	101.86382				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.53204				0.00	3,631,200,000	3,595,200,00
Total LBK30 SPOT										0.00	3,631,200,000	3,595,200,00
Total For LBK30										0.00	3,631,200,000	3,595,200,00
LBK31 On 20/09/2023 Spot Bond					0.00000	92.87216				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.13790				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.64654				0.00	0	8,880,000,00
Total LBK33 SPOT										0.00	0	8,880,000,00
Total For LBK33										0.00	0	8,880,000,00
LBK35 On 26/03/2024 Spot Bond					0.00000	95.02995				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.57676				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.43625				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.08946				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.23000	109.86596	6.23000	109.84745				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.93227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.25363				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.43746				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.89991				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.16293				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.05016				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.33664				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.84182				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.83761				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.43521				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.93181				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.92979				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 03/03/2021 Spot Bond					0.00000	99.79821				0.00	0	
Total MAQ194 SPOT										0.00	0	
Total For MAQ194										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.08574				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.28815				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.14114				0.00	2,500,000,000	2,500,000,000
Total MBF063 SPOT										0.00	2,500,000,000	2,500,000,000
Total For MBF063										0.00	2,500,000,000	2,500,000,000
MBF06 On 30/09/2022 Spot Bond					0.00000	101.15634				0.00	0	1,000,000,000
Total MBF065 SPOT										0.00	0	1,000,000,000
Total For MBF065										0.00	0	1,000,000,000
MBF06 On 16/09/2021 Spot Bond					0.00000	100.92135				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.13863				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	99.93180				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.92367				0.00	0	
Total MBP040 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 MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.46922				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.40070				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.28308				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.66417				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.79949				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.23457				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.88870				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.66419				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.67809				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.34890				0.00	0	10,000,000.00
Total MBP050 SPOT										0.00	0	10,000,000.00
Total For MBP050										0.00	0	10,000,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.95677				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			5.00500	104.64507	5.00500	104.63078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			6.98000	6.98000	6.98000	116.55057				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.48000	107.74366	5.48000	107.72758				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.07393				0.00	0	185,000,00
Total MMIG06 SPOT										0.00	0	185,000,00
Total For MMIG06										0.00	0	185,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.42631				0.00	0	80,000,00
Total MMIG07 SPOT										0.00	0	80,000,00
Total For MMIG07										0.00	0	80,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.07427				0.00	0	50,000,00
Total MML01 SPOT										0.00	0	50,000,00
Total For MML01										0.00	0	50,000,00
MML02 On 10/12/2026 Spot Bond			7.60000	109.58392	7.60000	109.56147				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00
Total MML03 SPOT										0.00	0	30,000,000,00
Total For MML03										0.00	0	30,000,000,00
MML04 On 15/03/2028 Spot Bond			100.00000	8.30129	100.00000	8.21643				0.00	0	45,000,000,00
Total MML04 SPOT										0.00	0	45,000,000,00
Total For MML04										0.00	0	45,000,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	100.55202				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.42006				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.55719				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN11 On 04/06/2021 Spot Bond					0.00000	100.93339				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.54177				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.00821				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.09930				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.10305				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.42978				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.99788				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.63945				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.03705				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.85551				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.28237				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.32165				0.00	0	
Total MTN22 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 MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.55000	103.37530	7.55000	103.35414				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.34731				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.09287				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 22/02/2021 Spot Bond					0.00000	99.92702				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	99.92842				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	99.92841				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	99.92303				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.65428				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.44917				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.91976				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.18822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.61829				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.79809				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.03045				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.22782				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.40920				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.70000	106.26580	5.70000	106.24931				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.28000	108.93703	6.28000	108.91843				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.48000	109.20298	8.48000	109.17792				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.39242				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.40814				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.26769				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG04 On 25/10/2022 Spot Bond					0.00000	100.38559				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.31324				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.58000	104.22791	5.58000	104.21205				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.91556	9.38000	103.88905				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.84500	114.88353	5.84500	114.86525				0.00	0	1,100,00
Total NBK13A SPOT										0.00	0	1,100,00
Total For NBK13A										0.00	0	1,100,00
NBK14 On 25/06/2021 Spot Bond			4.73000	102.95065	4.73000	102.93753				0.00	0	1,000,00
Total NBK14A SPOT										0.00	0	1,000,00
Total For NBK14A										0.00	0	1,000,00
NBK15 On 11/02/2022 Spot Bond			5.14500	103.61075	5.14500	103.59621				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.60000	113.69628	5.60000	113.67894				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.37000	118.80449	6.37000	118.78403				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.67500	106.91595	5.67500	106.89950				0.00	0	400,000,00
Total NBK19A SPOT										0.00	0	400,000,00
Total For NBK19A										0.00	0	400,000,00
NBK20 On 01/06/2026 Spot Bond			6.36000	119.94089	6.36000	119.92026				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.80986				0.00	0	
Total NBK20B 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 NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.40000	117.08746	7.40000	117.06396				0.00	0	9,000,000.00
Total NBK21A SPOT										0.00	0	9,000,000.00
Total For NBK21A										0.00	0	9,000,000.00
NBK22 On 19/11/2022 Spot Bond			4.77000	111.30814	4.77000	111.29364				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.08500	121.39247	6.08500	121.37237				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.12500	122.85996	7.12500	122.83620				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	100.08542				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.25500	5.25500	5.25500	110.13559				0.00	0	260,000.00
Total NBK25A SPOT										0.00	0	260,000.00
Total For NBK25A										0.00	0	260,000.00
NBK25 On 12/02/2025 Spot Bond					0.00000	103.16540				0.00	0	987,530.00
Total NBK25B SPOT										0.00	0	987,530.00
Total For NBK25B										0.00	0	987,530.00
NBK26 On 10/05/2023 Spot Bond			100.00000	28.07731	100.00000	28.01448				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.40156				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.31000	119.48387	7.31000	119.46018				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.17500	111.45445	5.17500	111.43873				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.47000	118.77917	6.47000	118.75827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.82000	110.23473	5.82000	110.21755			6,402,000,000,000.00	1,100,000,000	900,000,000
Total NBK30A SPOT									6,402,000,000,000.00	1,100,000,000	900,000,000
Total For NBK30A									6,402,000,000,000.00	1,100,000,000	900,000,000
NBK30 On 18/02/2021 Spot Bond					0.00000	99.98980			0.00	0	
Total NBK30B SPOT									0.00	0	
Total For NBK30B									0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.30500	112.88507	5.30500	112.86874			0.00	0	1,600,000,000
Total NBK31A SPOT									0.00	0	1,600,000,000
Total For NBK31A									0.00	0	1,600,000,000
NBK31 On 17/02/2023 Spot Bond					0.00000	101.66521			0.00	0	18,690,000,000
Total NBK31B SPOT									0.00	0	18,690,000,000
Total For NBK31B									0.00	0	18,690,000,000
NBK34 On 10/05/2021 Spot Bond					0.00000	100.21607			0.00	0	
Total NBK34B SPOT									0.00	0	
Total For NBK34B									0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.84438			0.00	0	3,727,000,000
Total NBK35B SPOT									0.00	0	3,727,000,000
Total For NBK35B									0.00	0	3,727,000,000
NBK36 On 10/05/2026 Spot Bond					0.00000	101.65541			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.70694			0.00	0	
Total NBK38B SPOT									0.00	0	
Total For NBK38B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.27500	9.27500	9.27500	72.06706			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.54276			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.36473			0.00	0	107,000,000
Total NBK42B SPOT									0.00	0	107,000,000
Total For NBK42B									0.00	0	107,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	101.67245				0.00	0	9,351,000,00
Total NBK43B SPOT										0.00	0	9,351,000,00
Total For NBK43B										0.00	0	9,351,000,00
NBK44I On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.04752				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.07864				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.53141				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.19327				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.48884				0.00	0	400,000,00
Total NBK49B SPOT										0.00	0	400,000,00
Total For NBK49B										0.00	0	400,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.35051				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.39077				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.48970				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.67640				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	99.93144				0.00	0	
Total NBK54B 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 NBK54B									0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.64564			0.00	6,500,000,000	6,500,000,000
Total NBK55 SPOT									0.00	6,500,000,000	6,500,000,000
Total For NBK55									0.00	6,500,000,000	6,500,000,000
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.21853			0.00	0	
Total NBK56 SPOT									0.00	0	
Total For NBK56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.31577			0.00	0	
Total NBK57 SPOT									0.00	0	
Total For NBK57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.57973			0.00	0	
Total NBK58 SPOT									0.00	0	
Total For NBK58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.42044			0.00	0	
Total NBK59 SPOT									0.00	0	
Total For NBK59									0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.53265			0.00	0	
Total NBK60 SPOT									0.00	0	
Total For NBK60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.05600			0.00	0	
Total NBK61 SPOT									0.00	0	
Total For NBK61									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.90408			0.00	0	
Total NCLN82 SPOT									0.00	0	
Total For NCLN82									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.44500	110.33492	8.44500	110.30971			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.89618			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			8.48000	109.71469	8.48000	109.68953				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.90408				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.91662				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.93243				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.26825				0.00	5,000,000,000	5,190,000,000
Total NEDT1A SPOT										0.00	5,000,000,000	5,190,000,000
Total For NEDT1A										0.00	5,000,000,000	5,190,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.09286				0.00	0	1,780,000,000
Total NEDT1B SPOT										0.00	0	1,780,000,000
Total For NEDT1B										0.00	0	1,780,000,000
NET53 On 17/04/2021 Spot Bond					0.00000	100.43071				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.61368				0.00	0	3,630,000,000
Total NGL01 SPOT										0.00	0	3,630,000,000
Total For NGL01										0.00	0	3,630,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	101.41112				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.70943				0.00	0	8,410,000,000
Total NGL02 SPOT										0.00	0	8,410,000,000
Total For NGL02										0.00	0	8,410,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.80709				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.91974				0.00	0	5,080,000,000
Total NGL04 SPOT										0.00	0	5,080,000,000

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 NGL04										0.00	0	5,080,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.07633				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.40171				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.33314				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.58773				0.00	20,000,000	170,000,00
Total NGL08 SPOT										0.00	20,000,000	170,000,00
Total For NGL08										0.00	20,000,000	170,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.15915				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.32883				0.00	9,329,800	4,664,90
Total NGLT1B SPOT										0.00	9,329,800	4,664,90
Total For NGLT1B										0.00	9,329,800	4,664,90
NGT10 On 25/03/2024 Spot Bond					0.00000	103.70756				0.00	0	1,000,000,00
Total NGT103 SPOT										0.00	0	1,000,000,00
Total For NGT103										0.00	0	1,000,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.57835				0.00	18,800,000	4,700,00
Total NGT104 SPOT										0.00	18,800,000	4,700,00
Total For NGT104										0.00	18,800,000	4,700,00
NGT10 On 22/05/2025 Spot Bond					0.00000	99.89691				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.28372				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	99.95709				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	103.57053	13.50000	103.53337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.45663				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.61470				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.45027				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	99.86489				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.31340				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.93508				0.00	150,000,000	150,000,000
Total NHM014 SPOT										0.00	150,000,000	150,000,000
Total For NHM014										0.00	150,000,000	150,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	101.23346				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.12916				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	99.85125				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	99.80418				0.00	0	700,000,000
Total NHM018 SPOT										0.00	0	700,000,000
Total For NHM018										0.00	0	700,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	99.83958				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 25/11/2023 Spot Bond					0.00000	99.84489				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	203.82101				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.08000	4.08000	4.08000	190.52890				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.93500	2.93500	2.93500	145.76015				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.86500	3.86500	3.86500	104.92267				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			4.97000	4.97000	4.97000	104.36587				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	145.18616				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.43000	3.43000	3.43000	143.07691				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.72500	3.72500	3.72500	194.85092				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.87000	193.09246	3.87000	193.07213				0.00	0	
Total NILB15 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 NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.08500	102.81831	5.08500	102.80404				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.73121				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	102.96654				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.07092				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.40799				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.72515				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.86268				0.00	15,000,000	163,000,00
Total NN022 SPOT										0.00	15,000,000	163,000,00
Total For NN022										0.00	15,000,000	163,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.98132				0.00	15,000,000	197,000,00
Total NN023 SPOT										0.00	15,000,000	197,000,00
Total For NN023										0.00	15,000,000	197,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.91382				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.01421				0.00	0	193,000,00
Total NN034 SPOT										0.00	0	193,000,00
Total For NN034										0.00	0	193,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.61173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NN036 SPOT									0.00	0	
Total For NN036									0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.33481			0.00	0	
Total NN037 SPOT									0.00	0	
Total For NN037									0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.17375			0.00	0	
Total NN039 SPOT									0.00	0	
Total For NN039									0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.92701			0.00	0	
Total NN04 SPOT									0.00	0	
Total For NN04									0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.10239			0.00	0	211,000,00
Total NN040 SPOT									0.00	0	211,000,00
Total For NN040									0.00	0	211,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	136.82044			0.00	0	
Total NN043 SPOT									0.00	0	
Total For NN043									0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.03456			0.00	0	
Total NN046 SPOT									0.00	0	
Total For NN046									0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	136.62185			0.00	0	
Total NN048 SPOT									0.00	0	
Total For NN048									0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	136.12868			0.00	0	
Total NN049 SPOT									0.00	0	
Total For NN049									0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.97979			0.00	0	
Total NN05 SPOT									0.00	0	
Total For NN05									0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.61169			0.00	0	
Total NN051 SPOT									0.00	0	
Total For NN051									0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.31550			0.00	0	
Total NN054 SPOT									0.00	0	
Total For NN054									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN056 On 26/08/2022 Spot Bond					0.00000	103.86064				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	102.37944				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.31956				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.03305				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.41974				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	107.14000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	105.32000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	108.90000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	107.69000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	106.93699				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.15497				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.15400				0.00	0	
Total NNF019 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 NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	105.16825				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.12087				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	99.98766				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.84629				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.43933				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 10/05/2021 Spot Bond					0.00000	100.11569				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	105.16825				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	126.42810				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.79669				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	99.94671				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.23792				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.92925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.92918				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.14217				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.94262				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.64968				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.92382				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.92710				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.93645				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.69540				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.93441				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.35000	113.04683	6.35000	113.02731				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.66000	196.80065	2.66000	196.78635				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			8.72000	122.30360	8.72000	122.27493				0.00	0	2,095,90
Total NRA028 SPOT										0.00	0	2,095,90
Total For NRA028										0.00	0	2,095,90
NRA021 On 30/11/2028 Spot Bond			100.00000	14.79958	100.00000	14.76665				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.25170				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.05572				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.76536				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.30703				0.00	700,000,000	550,000,00
Total NTC25 SPOT										0.00	700,000,000	550,000,00
Total For NTC25										0.00	700,000,000	550,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.36532				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.88928				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.90164				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.77724				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.02798				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.91589				0.00	0	20,300,000,00
Total NTC32 SPOT										0.00	0	20,300,000,00
Total For NTC32										0.00	0	20,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.52809				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.53000	109.27982	5.53000	109.26335				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.66000	119.71465	6.66000	119.69299				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.73000	112.35935	5.73000	112.34182				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			6.98500	121.72915	6.98500	121.70607				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.55745				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.14820				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	100.97902				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.00724				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.15785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.58446				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.13149				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.11460				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.92976				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.92033				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.91899				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.91764				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.77000	119.42660	6.70000	119.77464				596,755,896,622,000.00	2,156,093,928,600	1,272,617,638,800
Total R186 SPOT										16,755,896,622,000.00	156,093,928,600	272,617,638,800
Total For R186										16,755,896,622,000.00	156,093,928,600	272,617,638,800
R197 On 07/12/2023 Spot Bond			1.44000	319.11539	1.46000	318.93677				7,411,480,128,000.00	5,146,861,200	150,274,772,900
Total R197 SPOT										7,411,480,128,000.00	5,146,861,200	150,274,772,900
Total For R197										7,411,480,128,000.00	5,146,861,200	150,274,772,900
R202 On 07/12/2033 Spot Bond			4.20000	224.74317	4.18000	225.17016				189,658,341,600,000.00	45,156,748,000	241,436,799,400
Total R202 SPOT										19,658,341,600,000.00	45,156,748,000	241,436,799,400
Total For R202										19,658,341,600,000.00	45,156,748,000	241,436,799,400
R203 On 28/02/2023 Spot Bond			4.69500	105.63208	4.68000	109.51790				645,898,580,490,500.00	350,564,127,900	485,579,637,100
Total R203 SPOT										15,898,580,490,500.00	350,564,127,900	485,579,637,100
Total For R203										15,898,580,490,500.00	350,564,127,900	485,579,637,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030 On 31/01/2030 Spot Bond			8.51000	97.23989	8.51000	97.21750			559,420,826,113,000.00	770,789,756,300	1,467,729,821,00
Total R2030 SPOT									59,420,826,113,000.00	770,789,756,300	467,729,821,00
Total For R2030									59,420,826,113,000.00	770,789,756,300	467,729,821,00
R2032 On 31/03/2032 Spot Bond			9.37000	95.54672	9.37000	95.52268			261,256,792,364,000.00	668,223,777,200	1,053,520,735,30
Total R2032 SPOT									1,256,792,364,000.00	668,223,777,200	53,520,735,30
Total For R2032									1,256,792,364,000.00	668,223,777,200	53,520,735,30
R2035 On 28/02/2035 Spot Bond			10.08500	90.78104	10.08500	95.18062			691,284,444,073,000.00	762,645,953,800	1,739,742,228,60
Total R2035 SPOT									1,284,444,073,000.00	762,645,953,800	739,742,228,60
Total For R2035									1,284,444,073,000.00	762,645,953,800	739,742,228,60
R2037 On 31/01/2037 Spot Bond			10.33000	86.25116	10.33000	86.22717			764,838,380,458,000.00	170,845,922,600	1,477,980,819,40
Total R2037 SPOT									4,838,380,458,000.00	170,845,922,600	477,980,819,40
Total For R2037									4,838,380,458,000.00	170,845,922,600	477,980,819,40
R2040 On 31/01/2040 Spot Bond			10.50000	88.20590	10.50000	88.18097			763,508,912,850,000.00	929,857,991,700	1,447,251,982,80
Total R2040 SPOT									3,508,912,850,000.00	929,857,991,700	447,251,982,80
Total For R2040									3,508,912,850,000.00	929,857,991,700	447,251,982,80
R2044 On 31/01/2044 Spot Bond			10.57500	84.78872	10.57500	84.76458			004,360,664,525,000.00	378,662,947,000	1,179,164,810,70
Total R2044 SPOT									4,360,664,525,000.00	378,662,947,000	179,164,810,70
Total For R2044									4,360,664,525,000.00	378,662,947,000	179,164,810,70
R2048 On 28/02/2048 Spot Bond			10.48500	84.26245	10.48500	88.60010			398,107,345,897,000.00	1,659,333,080,200	1,134,999,090,80
Total R2048 SPOT									8,107,345,897,000.00	659,333,080,200	134,999,090,80
Total For R2048									8,107,345,897,000.00	659,333,080,200	134,999,090,80
R208 On 31/03/2021 Spot Bond			3.78000	102.93792	3.77000	102.92849			565,866,000,000,000.00	149,700,000,000	668,728,374,30
Total R208 SPOT									5,866,000,000,000.00	149,700,000,000	568,728,374,30
Total For R208									5,866,000,000,000.00	149,700,000,000	568,728,374,30
R209 On 31/03/2036 Spot Bond			9.99000	73.55006	10.00000	73.46976			222,616,812,343,000.00	522,784,465,700	886,755,234,60
Total R209 SPOT									2,616,812,343,000.00	522,784,465,700	386,755,234,60
Total For R209									2,616,812,343,000.00	522,784,465,700	386,755,234,60
R210 On 31/03/2028 Spot Bond			3.22000	201.21183	3.37000	199.28567			255,329,438,896,000.00	79,294,856,800	141,841,419,20
Total R210 SPOT									5,329,438,896,000.00	79,294,856,800	141,841,419,20
Total For R210									5,329,438,896,000.00	79,294,856,800	141,841,419,20
R212 On 31/01/2022 Spot Bond			0.91000	170.29114	0.91000	170.28686			19,804,220,800,000.00	21,762,880,000	311,480,400,00
Total R212 SPOT									19,804,220,800,000.00	21,762,880,000	311,480,400,00
Total For R212									19,804,220,800,000.00	21,762,880,000	311,480,400,00
R213 On 28/02/2031 Spot Bond			8.98000	86.89985	8.98500	90.33963			658,635,691,380,000.00	296,061,881,000	469,790,463,00
Total R213 SPOT									8,635,691,380,000.00	296,061,881,000	469,790,463,00

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 R213									8,635,691,380,000.00	296,061,881,000	469,790,463,00
R214 On 28/02/2041 Spot Bond			10.42500	67.09404	10.42500	70.31519			872,439,302,145,000.00	371,457,007,400	1,245,109,632,60
Total R214 SPOT									2,439,302,145,000.00	371,457,007,400	245,109,632,60
Total For R214									2,439,302,145,000.00	371,457,007,400	245,109,632,60
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.17044			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.13462			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.65481			0.00	0	100,000,00
Total RDFB11 SPOT									0.00	0	100,000,00
Total For RDFB11									0.00	0	100,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.57820			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.89327			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.39301			0.00	0	186,000,00
Total RDFB14 SPOT									0.00	0	186,000,00
Total For RDFB14									0.00	0	186,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.25886			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.22738			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	97.74054			0.00	0	3,000,000,00
Total RDFB17 SPOT									0.00	0	3,000,000,00
Total For RDFB17									0.00	0	3,000,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.98775			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.68652			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.81868				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.85748				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.73802				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.30711				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.77376				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.28319				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	101.02225				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.86047				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.81061				0.00	0	80,000,00
Total RED141 SPOT										0.00	0	80,000,00
Total For RED141										0.00	0	80,000,00
RED14 On 17/03/2021 Spot Bond					0.00000	100.69040				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.28336				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30 On 16/09/2021 Spot Bond					0.00000	101.38361				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.38559				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.68629				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.21187				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.77619				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.83704				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.94620				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	99.98651				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.52344				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.69146				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.45960				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.41594				0.00	0	
Total RES50 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 RES50									0.00	0	
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMB106 SPOT									0.00	0	
Total For RMB106									0.00	0	
RW21 On 21/04/2021 Spot Bond			5.05500	104.09121	5.05500	104.07692			0.00	0	400,000,00
Total RW21 SPOT									0.00	0	400,000,00
Total For RW21									0.00	0	400,000,00
RW23 On 10/12/2023 Spot Bond			6.33000	109.87536	6.33000	109.85655			0.00	0	57,900,00
Total RW23 SPOT									0.00	0	57,900,00
Total For RW23									0.00	0	57,900,00
RW28 On 10/12/2028 Spot Bond			10.85500	98.78056	10.85500	98.75189			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.98000	110.62392	4.98000	110.60889			0.00	0	2,030,000,00
Total SBK23 SPOT									0.00	0	2,030,000,00
Total For SBK23									0.00	0	2,030,000,00
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.76225			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.75000	105.03294	5.75000	105.01657			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.22511			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.28579			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.47000	103.50551	4.47000	103.49303			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.29500	119.15312	6.29500	119.13273			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.26966				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.35000	113.05527	5.35000	113.03905				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.38500	109.91820	6.38500	109.89911				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.77000	117.09186	6.77000	117.07044				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.55500	118.80517	5.55500	118.78719		97,323,600,000,000.00		17,520,000,000	8,760,000,00	
Total SBS34 SPOT								17,323,600,000,000.00		17,520,000,000	8,760,000,00	
Total For SBS34								17,323,600,000,000.00		17,520,000,000	8,760,000,00	
SBS38 On 29/01/2025 Spot Bond			5.76500	112.07968	5.76500	112.06209				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.79000	112.73227	7.79000	112.70848				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.42500	105.22959	4.42500	105.21687				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.83500	111.12492	4.83500	111.11026				0.00	0	3,108,000,00
Total SBS41 SPOT										0.00	0	3,108,000,00
Total For SBS41										0.00	0	3,108,000,00
SBS42 On 12/11/2025 Spot Bond			6.06000	121.45140	6.06000	121.43137				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.90000	123.72766	6.90000	123.70447				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS45 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.94000	110.79300	4.94000	110.77807				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.72056				0.00	1,800,000,000	900,000,000
Total SBS47 SPOT										0.00	1,800,000,000	900,000,000
Total For SBS47										0.00	1,800,000,000	900,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	100.95727				0.00	400,000,000	200,000,000
Total SBS49 SPOT										0.00	400,000,000	200,000,000
Total For SBS49										0.00	400,000,000	200,000,000
SBS50 On 31/01/2022 Spot Bond			4.62000	104.91047	4.62000	104.89724				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.29000	5.29000	5.29000	112.56797				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.94259				0.00	0	600,000,000
Total SBS52 SPOT										0.00	0	600,000,000
Total For SBS52										0.00	0	600,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.73591				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.88277				0.00	1,065,000,000	598,000,000
Total SBS55 SPOT										0.00	1,065,000,000	598,000,000
Total For SBS55										0.00	1,065,000,000	598,000,000
SBS56 On 12/06/2022 Spot Bond			4.62500	107.10964	4.62500	107.09618				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.79957				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.37795				0.00	0	
Total SBS58 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 SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.08982				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.04152				0.00	1,510,000,000	755,000,00
Total SBS62 SPOT										0.00	1,510,000,000	755,000,00
Total For SBS62										0.00	1,510,000,000	755,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.87047				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.95829				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.43719				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.13605				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.75466				0.00	0	400,000,00
Total SBS67 SPOT										0.00	0	400,000,00
Total For SBS67										0.00	0	400,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.27578				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.11349				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.88000	315.49111	1.88000	315.47489				0.00	0	341,000,00
Total SBSI11 SPOT										0.00	0	341,000,00
Total For SBSI11										0.00	0	341,000,00
SBSI14 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	202.81933				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.46754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.07971				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.23991				0.00	56,000,000	14,000,000
Total SBT103 SPOT										0.00	56,000,000	14,000,000
Total For SBT103										0.00	56,000,000	14,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	103.63122				0.00	0	1,500,000,000
Total SBT104 SPOT										0.00	0	1,500,000,000
Total For SBT104										0.00	0	1,500,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	102.16089				0.00	2,460,000,000	3,782,000,000
Total SBT201 SPOT										0.00	2,460,000,000	3,782,000,000
Total For SBT201										0.00	2,460,000,000	3,782,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.36108				0.00	0	775,000,000
Total SBT202 SPOT										0.00	0	775,000,000
Total For SBT202										0.00	0	775,000,000
SBT203 On 03/12/2023 Spot Bond			6.78000	111.22401	6.78000	111.20364				0.00	0	2,000,000,000
Total SBT203 SPOT										0.00	0	2,000,000,000
Total For SBT203										0.00	0	2,000,000,000
SBT204 On 16/04/2024 Spot Bond					0.00000	100.50502				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.15557				0.00	0	500,000,000
Total SBT206 SPOT										0.00	0	500,000,000
Total For SBT206										0.00	0	500,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.63184				0.00	60,000,000	2,586,000,000
Total SBT207 SPOT										0.00	60,000,000	2,586,000,000
Total For SBT207										0.00	60,000,000	2,586,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.33343				0.00	0	500,000,000
Total SBT208 SPOT										0.00	0	500,000,000
Total For SBT208										0.00	0	500,000,000
SGI005 On 10/07/2021 Spot Bond					0.00000	100.93199				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	99.47301				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.35908				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.02888				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.02764				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.24024				0.00	0	119,000,00
Total SLRA5 SPOT										0.00	0	119,000,00
Total For SLRA5										0.00	0	119,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.02873				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.03024				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.03063				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.02796				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.03064				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.03522				0.00	0	
Total SLRC2 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 SLRC2									0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.03389			0.00	0	
Total SLRC4 SPOT									0.00	0	
Total For SLRC4									0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.31719			0.00	0	
Total SLRC5 SPOT									0.00	0	
Total For SLRC5									0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.03172			0.00	0	
Total SLRC6 SPOT									0.00	0	
Total For SLRC6									0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.82487			0.00	0	
Total SNT02 SPOT									0.00	0	
Total For SNT02									0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.53000	114.48623	6.53000	114.46602			0.00	0	4,050,000,00
Total SNT03 SPOT									0.00	0	4,050,000,00
Total For SNT03									0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.36888			0.00	0	
Total SNT04 SPOT									0.00	0	
Total For SNT04									0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.15242			0.00	0	
Total SNT05 SPOT									0.00	0	
Total For SNT05									0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.75030			0.00	0	
Total SOLB01 SPOT									0.00	0	
Total For SOLB01									0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.05041			0.00	0	
Total SPDA10 SPOT									0.00	0	
Total For SPDA10									0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.53839			0.00	0	
Total SPDA12 SPOT									0.00	0	
Total For SPDA12									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.93479			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.92483			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.79618				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.94818				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.94624				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.19142				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.52734				0.00	0	1,000,000,00
Total SPG008 SPOT										0.00	0	1,000,000,00
Total For SPG008										0.00	0	1,000,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.57942				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.16650				0.00	0	1,000,000,00
Total SPG010 SPOT										0.00	0	1,000,000,00
Total For SPG010										0.00	0	1,000,000,00
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.96678				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.28263				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.34500	102.75804	5.34500	102.74309				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.34500	102.75804	5.34500	102.74309				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 31/01/2025 Spot Bond			3.59500	3.59500	3.59500	142.19519				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			6.67500	119.92873	6.67500	119.90710				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.47500	89.97811	8.47500	93.44866				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.87083				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	101.29217				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.53296				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.08000	112.39151	6.08000	112.37301				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.92000	105.06789	4.92000	105.05378				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.67061				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.26343				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.16374				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			2.49000	2.49000	2.49000	310.52917				0.00	0	
Total SSN050 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 SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.33404				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.21046				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	100.55745				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	184.51097				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			2.98000	2.98000	2.98000	145.51385				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	102.33427				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.40500	4.40500	4.40500	100.87206				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	184.97497				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	101.17528				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	101.15150				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	101.09308				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.98138				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.95693				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	100.89121				0.00	0	177,000,00
Total SSN077 SPOT										0.00	0	177,000,00
Total For SSN077										0.00	0	177,000,00
SSN077 On 13/07/2023 Spot Bond					0.00000	100.54537				0.00	20,000,000	176,000,00
Total SSN078 SPOT										0.00	20,000,000	176,000,00
Total For SSN078										0.00	20,000,000	176,000,00
SSN078 On 31/07/2021 Spot Bond					0.00000	100.24600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	99.82133				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.05952				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.18489				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.05500	5.05500	5.05500	206.35156				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	

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 21/12/2026 Spot Bond					0.00000	99.61511				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.22386				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.21668				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.98740				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.30469				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.10591				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.17500	93.32090	9.17500	93.29777				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.98501				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.08091				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.92057				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.59500	89.31409	4.59500	184.45304				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.23500	84.46876	5.23500	202.71951				0.00	0	
Total SSN105 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 SSN105									0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.17552			0.00	0	
Total SSN106 SPOT									0.00	0	
Total For SSN106									0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.09729			0.00	0	
Total SSN107 SPOT									0.00	0	
Total For SSN107									0.00	0	
SSN107 On 11/05/2021 Spot Bond					0.00000	100.07631			0.00	0	
Total SSN108 SPOT									0.00	0	
Total For SSN108									0.00	0	
SSN108 On 11/05/2021 Spot Bond					0.00000	100.07631			0.00	0	
Total SSN109 SPOT									0.00	0	
Total For SSN109									0.00	0	
SSN109 On 17/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	40,000,000,000	40,000,000,000	40,000,000,000
Total SSN110 SPOT								10,000,000,000,000.00	40,000,000,000	40,000,000,000	40,000,000,000
Total For SSN110								10,000,000,000,000.00	40,000,000,000	40,000,000,000	40,000,000,000
SZ25 On 30/09/2025 Spot Bond			7.27000	110.15033	7.27000	110.12872		0.00	0	1,400,000	1,400,000
Total SZ25 SPOT								0.00	0	1,400,000	1,400,000
Total For SZ25								0.00	0	1,400,000	1,400,000
T14A11 On 21/11/2021 Spot Bond					0.00000	99.93043			0.00	0	
Total T14A11 SPOT									0.00	0	
Total For T14A11									0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.65504	8.55000	102.63130		0.00	0		
Total T14A12 SPOT									0.00	0	
Total For T14A12									0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.82777			0.00	0	
Total T14A13 SPOT									0.00	0	
Total For T14A13									0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	99.94123			0.00	0	
Total T16OM2 SPOT									0.00	0	
Total For T16OM2									0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	99.94394			0.00	0	
Total T16OM3 SPOT									0.00	0	
Total For T16OM3									0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.30896			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.58296				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.00568				0.00	0	400,000,0€
Total TFS148 SPOT										0.00	0	400,000,0€
Total For TFS148										0.00	0	400,000,0€
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.21739				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.56587				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.53087				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.86602				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.12092				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.72744				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.62965				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.62393				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.19393				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	99.40401				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.51388				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.01518				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.41019				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.43263				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	99.92854				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.07500	106.13784	5.07500	106.12315				0.00	0	50,000,00
Total TH14A4 SPOT										0.00	0	50,000,00
Total For TH14A4										0.00	0	50,000,00
TH14A On 21/11/2021 Spot Bond					0.00000	100.42019				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.23500	105.28812	5.23500	105.27309				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	99.92032				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.07239				0.00	0	
Total TH14B2 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 TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	99.92598				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.28274				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.35992				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	99.91789				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	99.87343				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.81921				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.61109				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.92017				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	102.35779				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.82103				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.93506				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.93803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	99.92887				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.26333				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.34846				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	99.92255				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.42299				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	99.92578				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.09897				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.29542				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	99.89724				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	99.93707				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.93452				0.00	0	100,000,00
Total TH16A2 SPOT										0.00	0	100,000,00
Total For TH16A2										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
TH16A On 21/08/2024 Spot Bond			8.49000	99.93224	8.49000	99.90966				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	99.93397				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.93384				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	99.93721				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.93425				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	99.90540	5.76000	99.87389				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.93128				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.92644				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.92617				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.92711				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.92066				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.92240				0.00	0	
Total TH16C3 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 TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	99.89828				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.88694				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.89361				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	101.03339				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.79981				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.82000	108.82295	5.82000	108.80572				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.98000	112.40763	6.98000	112.38632				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.72130				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.74296				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.15000	110.54242	7.15000	110.52109				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.85838				0.00	200,000,000	200,000,000
Total TL29 SPOT										0.00	200,000,000	200,000,000
Total For TL29										0.00	200,000,000	200,000,000
TL30 On 10/06/2024 Spot Bond					0.00000	100.83434				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.99402				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.11636				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.67000	113.17673	6.67000	113.15622			46,593,952,000.00	6,985,600	11,187,481,400	
Total TN23 SPOT									46,593,952,000.00	6,985,600	11,187,481,400	
Total For TN23									46,593,952,000.00	6,985,600	11,187,481,400	
TN23/R On 06/11/2023 Spot Bond			100.00000	23.51883	100.00000	23.46620			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.12000	105.09364	8.12000	105.07092			39,273,192,000.00	4,836,600	7,532,402,200	
Total TN25 SPOT									39,273,192,000.00	4,836,600	7,532,402,200	
Total For TN25									39,273,192,000.00	4,836,600	7,532,402,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.82802	100.00000	11.80199			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			8.48000	104.45905	8.48000	104.43509			30,711,168,000.00	3,621,600	7,976,662,700	
Total TN27 SPOT									30,711,168,000.00	3,621,600	7,976,662,700	
Total For TN27									30,711,168,000.00	3,621,600	7,976,662,700	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.42229	100.00000	11.39674			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			10.14000	105.96345	10.14000	105.93466			0.00	0	1,259,800,000	
Total TN30 SPOT									0.00	0	1,259,800,000	
Total For TN30									0.00	0	1,259,800,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.36350	8.00000	120.33757			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		
TN40 On 09/10/2040 Spot Bond			11.84500	95.58788	11.84500	95.55767			0.00	0	2,070,000,000	
Total TN40 SPOT									0.00	0	2,070,000,000	
Total For TN40									0.00	0	2,070,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	103.87021	10.75000	103.84033				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.78515				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.79000	107.65410	5.79000	107.63712				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.01577				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.03562				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	98.93489				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.21534				0.00	0	61,000,00
Total TRA4A2 SPOT										0.00	0	61,000,00
Total For TRA4A2										0.00	0	61,000,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.52994				0.00	0	69,000,00
Total TRA4A3 SPOT										0.00	0	69,000,00
Total For TRA4A3										0.00	0	69,000,00
TRA4A On 13/04/2024 Spot Bond			6.08000	112.11909	6.08000	112.10064				0.00	0	69,000,00
Total TRA4A4 SPOT										0.00	0	69,000,00
Total For TRA4A4										0.00	0	69,000,00
TRA4A On 13/04/2022 Spot Bond					0.00000	100.50349				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.52994				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.01218	8.62000	102.98830				0.00	0	
Total TRA4A8 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 TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.58631				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.53545				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.71706				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	99.46662				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	99.11769				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	98.99829				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.01282				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	97.56525				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	97.65209				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	99.45095				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP25 On 17/05/2021 Spot Bond					0.00000	99.04550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	98.95776				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.76832				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
Total TSP256 SPOT										0.00	0	50,000,000.00
Total For TSP256										0.00	0	50,000,000.00
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.26156				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.33849				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.19895				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.41432				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC356 On 16/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC357 On 26/02/2021 Spot Bond					0.00000	100.86164				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC358 On 11/03/2021 Spot Bond					0.00000	100.77267				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC359 On 18/03/2021 Spot Bond					0.00000	100.73962				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC36 On 13/04/2021 Spot Bond					0.00000	100.40064				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.32115				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.24363				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.21145				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.08903				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000.00	32,000,000,000	32,000,000,000	
Total TWC365 SPOT									10,000,000,000,000.00	32,000,000,000	32,000,000,000	
Total For TWC365									10,000,000,000,000.00	32,000,000,000	32,000,000,000	
UG21 On 02/03/2021 Spot Bond			6.49000	105.12570	6.49000	105.10704			0.00	0		
Total UG21 SPOT									0.00	0		
Total For UG21									0.00	0		
UG26 On 09/03/2026 Spot Bond			8.85000	114.90020	8.85000	114.87271			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
VKE10 On 08/07/2022 Spot Bond					0.00000	100.56649			0.00	0		
Total VKE10 SPOT									0.00	0		
Total For VKE10									0.00	0		
VKE11 On 20/04/2023 Spot Bond					0.00000	100.38085			0.00	0		
Total VKE11 SPOT									0.00	0		
Total For VKE11									0.00	0		
VKE12 On 03/05/2021 Spot Bond					0.00000	100.26586			0.00	0		
Total VKE12 SPOT									0.00	0		
Total For VKE12									0.00	0		
VKE13 On 27/08/2021 Spot Bond					0.00000	99.83799			0.00	0		
Total VKE13 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 VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.92785			0.00	1,000,000,000	500,000,00
Total VKE14 SPOT									0.00	1,000,000,000	500,000,00
Total For VKE14									0.00	1,000,000,000	500,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	100.02580			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.02683			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.98154			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.73197			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.50500	103.23853	4.50500	103.22594			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	82.20367	100.00000	82.02688			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT											94,456,520,021,668,500.00
Total for SPOT :											94,456,520,021,668,500.00
Total Futures											94,456,520,297,341,200.00
Total Options									0.00	0	134,33
Grand Total:											94,456,520,297,341,200.00